



PIMCO FUNDS: GLOBAL INVESTORS SERIES PLC

Annual Report

31 December 2023





GENERAL CHARACTERISTICS

Fund Type:

UCITS

Number of Funds offered in the Company:

56 Funds

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

Institutional

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

Institutional CZK (Hedged)

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

Institutional GBP (Currency Exposure)

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

Institutional NOK (Hedged)
Institutional NOK (Partially Hedged)

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

Institutional USD (Currency Exposure)

Institutional USD (Hedged)

Investor

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

Administrative

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

BE Retail **BM Retail**

BM Retail AUD (Hedged)

BM Retail Decumulation BM Retail USD (Hedged)

BN Retail E Class

E Class AUD (Hedged)

E Class AUD (Partially Hedged)

E Class CHF (Hedged)

E Class EUR (Currency Exposure)

E Class EUR (Hedged)

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

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

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

G Retail EUR (Hedged) H Institutional

H Institutional USD (Currency Exposure)

H Institutional USD (Hedged)

M Retail

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

N Retail R Class

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

T Class

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

W Class

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

Z Class AUD (Hedged)

Types of shares:

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

Net Assets (Amounts in thousands):

USD 165,102,555

Minimum Holding:

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

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

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

GENERAL CHARACTERISTICS (Cont.)

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

Dealing Day:

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

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

Funds' Functional Currency:

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

GENERAL CHARACTERISTICS (Cont.)

Hong Kong Authorisation:

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

PIMCO Asia High Yield Bond Fundup to 50%Non-derivative fundAsia Strategic Interest Bond Fundup to 50%Non-derivative fundPIMCO Balanced Income and Growth Fundup to 50%Non-derivative fundCommodity Real Return Fundmore than 100%Derivative fundDiversified Income Fundmore than 100%Derivative fundEmerging Local Bond Fundmore than 100%Derivative fundEmerging Markets Bond Fundmore than 100%Derivative fundEmerging Markets Short-Term Local Currency Fundmore than 100%Derivative fundGlobal Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fundUS High Yield Bond Fundup to 50%Non-derivative fund	Fund	derivative exposure (% of Net Asset Value)	Classification of Fund
PIMCO Balanced Income and Growth Fundup to 50%Non-derivative fundCommodity Real Return Fundmore than 100%Derivative fundDiversified Income Fundmore than 100%Derivative fundEmerging Local Bond Fundmore than 100%Derivative fundEmerging Markets Bond Fundmore than 100%Derivative fundEmerging Markets Short-Term Local Currency Fundmore than 100%Derivative fundGlobal Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	PIMCO Asia High Yield Bond Fund	up to 50%	Non-derivative fund
Commodity Real Return Fundmore than 100%Derivative fundDiversified Income Fundmore than 100%Derivative fundEmerging Local Bond Fundmore than 100%Derivative fundEmerging Markets Bond Fundmore than 100%Derivative fundEmerging Markets Short-Term Local Currency Fundmore than 100%Derivative fundGlobal Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Asia Strategic Interest Bond Fund	up to 50%	Non-derivative fund
Diversified Income Fundmore than 100%Derivative fundEmerging Local Bond Fundmore than 100%Derivative fundEmerging Markets Bond Fundmore than 100%Derivative fundEmerging Markets Short-Term Local Currency Fundmore than 100%Derivative fundGlobal Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	PIMCO Balanced Income and Growth Fund	up to 50%	Non-derivative fund
Emerging Local Bond Fundmore than 100%Derivative fundEmerging Markets Bond Fundmore than 100%Derivative fundEmerging Markets Short-Term Local Currency Fundmore than 100%Derivative fundGlobal Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Commodity Real Return Fund	more than 100%	Derivative fund
Emerging Markets Bond Fundmore than 100%Derivative fundEmerging Markets Short-Term Local Currency Fundmore than 100%Derivative fundGlobal Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Diversified Income Fund	more than 100%	Derivative fund
Emerging Markets Short-Term Local Currency Fundmore than 100%Derivative fundGlobal Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Emerging Local Bond Fund	more than 100%	Derivative fund
Global Bond Fundmore than 100%Derivative fundGlobal High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Emerging Markets Bond Fund	more than 100%	Derivative fund
Global High Yield Bond Fundup to 50%Non-derivative fundGlobal Investment Grade Credit Fundmore than 100%Derivative fundGlobal Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Emerging Markets Short-Term Local Currency Fund	more than 100%	Derivative fund
Global Investment Grade Credit Fund more than 100% Derivative fund more than 100% Derivative fund Income Fund more than 100% Derivative fund Income Fund II up to 50% Non-derivative fund Up to 50% Non-derivative fund Income Fund II more than 100% Derivative fund Income Fund II more than 100% Income Fund II more than	Global Bond Fund	more than 100%	Derivative fund
Global Real Return Fundmore than 100%Derivative fundIncome Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Global High Yield Bond Fund	up to 50%	Non-derivative fund
Income Fundmore than 100%Derivative fundIncome Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Global Investment Grade Credit Fund	more than 100%	Derivative fund
Income Fund IIup to 50%Non-derivative fundLow Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Global Real Return Fund	more than 100%	Derivative fund
Low Average Duration Fundmore than 100%Derivative fundTotal Return Bond Fundmore than 100%Derivative fund	Income Fund	more than 100%	Derivative fund
Total Return Bond Fund more than 100% Derivative fund	Income Fund II	up to 50%	Non-derivative fund
	Low Average Duration Fund	more than 100%	Derivative fund
US High Yield Bond Fund up to 50% Non-derivative fund	Total Return Bond Fund	more than 100%	Derivative fund
	US High Yield Bond Fund	up to 50%	Non-derivative fund

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

PIMCO Capital Securities Fund

PIMCO Climate Bond Fund

PIMCO Credit Opportunities Bond Fund

Diversified Income Duration Hedged Fund

Diversified Income ESG Fund

Dynamic Bond Fund

Dynamic Multi-Asset Fund

Emerging Local Bond ESG Fund

Emerging Markets Bond ESG Fund

Emerging Markets Corporate Bond Fund

PIMCO Emerging Markets Opportunities Fund

PIMCO ESG Income Fund

Euro Bond Fund

Euro Credit Fund

Euro Income Bond Fund

Euro Long Average Duration Fund

Euro Short-Term Fund

PIMCO European High Yield Bond Fund

PIMCO European Short-Term Opportunities Fund

Global Advantage Fund

Global Bond ESG Fund

Global Bond Ex-US Fund

Global Investment Grade Credit ESG Fund

Global Low Duration Real Return Fund

Inflation Multi-Asset Fund

Low Duration Global Investment Grade Credit Fund

Low Duration Income Fund

Low Duration Opportunities Fund

Low Duration Opportunities ESG Fund

PIMCO MLP & Energy Infrastructure Fund

Mortgage Opportunities Fund

PIMCO StocksPLUS™ AR Fund

StocksPLUS™ Fund

Strategic Income Fund

PIMCO TRENDS Managed Futures Strategy Fund

UK Corporate Bond Fund

UK Long Term Corporate Bond Fund

US Investment Grade Corporate Bond Fund

US Short-Term Fund

Singapore Authorisation

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

Expected Maximum Net

PIMCO Credit Opportunities Bond Fund

Diversified Income ESG Fund

Emerging Local Bond ESG Fund

Emerging Markets Bond ESG Fund

PIMCO Emerging Markets Opportunities Fund

Euro Credit Fund

Euro Income Bond Fund

Euro Long Average Duration Fund

Euro Short-Term Fund

PIMCO European High Yield Bond Fund

PIMCO European Short-Term Opportunities Fund

Global Bond ESG Fund

Global Investment Grade Credit ESG Fund

Global Low Duration Real Return Fund

Low Duration Opportunities Fund

Low Duration Opportunities ESG Fund

PIMCO MLP & Energy Infrastructure Fund

Mortgage Opportunities Fund

PIMCO StocksPLUS™ AR Fund

PIMCO TRENDS Managed Futures Strategy Fund

UK Corporate Bond Fund

UK Long Term Corporate Bond Fund

US Short-Term Fund

Reuters Page:

PAFPPLC

Market Insights* Important Information About the Funds Benchmark Descriptions 67 Statement of Assets and Liabilities 72 Statement of Operations 92 Statement of Changes in Net Assets 112 Schedule of Investments 118 Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042 General Information (Unaudited) 1044		Page
Important Information About the Funds Benchmark Descriptions 67 Statement of Assets and Liabilities 72 Statement of Operations 92 Statement of Changes in Net Assets 112 Schedule of Investments 118 Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) Significant Changes in Portfolio Composition (Unaudited) Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) Glossary (Unaudited) 1042		
Benchmark Descriptions 67 Statement of Assets and Liabilities 72 Statement of Operations 92 Statement of Changes in Net Assets 112 Schedule of Investments 118 Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Market Insights*	4
Statement of Assets and Liabilities 72 Statement of Operations 92 Statement of Changes in Net Assets 112 Schedule of Investments 118 Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Important Information About the Funds	5
Statement of Operations 92 Statement of Changes in Net Assets 112 Schedule of Investments 118 Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Benchmark Descriptions	67
Statement of Changes in Net Assets Schedule of Investments 118 Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) Significant Changes in Portfolio Composition (Unaudited) Shareholder Rights Directive II (Unaudited) Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) Glossary (Unaudited) 1042	Statement of Assets and Liabilities	72
Schedule of Investments Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) Significant Changes in Portfolio Composition (Unaudited) Shareholder Rights Directive II (Unaudited) Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) Glossary (Unaudited) 1042	Statement of Operations	92
Notes to Financial Statements 752 Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Statement of Changes in Net Assets	112
Directors' Report 884 Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Schedule of Investments	118
Independent Auditors' Report 887 Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Notes to Financial Statements	752
Depositary's Report 892 Remuneration Disclosures (Unaudited) 893 Significant Changes in Portfolio Composition (Unaudited) 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Directors' Report	884
Remuneration Disclosures (Unaudited) Significant Changes in Portfolio Composition (Unaudited) Shareholder Rights Directive II (Unaudited) Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) Glossary (Unaudited) 893 894 Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 1042	Independent Auditors' Report	887
Significant Changes in Portfolio Composition (Unaudited) Shareholder Rights Directive II (Unaudited) Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) Glossary (Unaudited) 894 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 1042	Depositary's Report	892
Shareholder Rights Directive II (Unaudited) 950 Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Remuneration Disclosures (Unaudited)	893
Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) Glossary (Unaudited) 1042	Significant Changes in Portfolio Composition (Unaudited)	894
Regulation Disclosures (Unaudited) 951 Glossary (Unaudited) 1042	Shareholder Rights Directive II (Unaudited)	950
·	, ,	951
General Information (Unaudited) 1044	Glossary (Unaudited)	1042
	General Information (Unaudited)	1044

FUND	Fund Summary*	Schedule of Investments
PIMCO Asia High Yield Bond Fund	6	118
Asia Strategic Interest Bond Fund	7	127
PIMCO Balanced Income and Growth Fund	8	135
PIMCO Capital Securities Fund	9	149
PIMCO Climate Bond Fund	11	157
Commodity Real Return Fund	12	165
PIMCO Credit Opportunities Bond Fund	13	174
Diversified Income Fund	14	183
Diversified Income Duration Hedged Fund	16	201
Diversified Income ESG Fund	17	212
Dynamic Bond Fund	18	220
Dynamic Multi-Asset Fund	19	237
Emerging Local Bond Fund	20	247
Emerging Local Bond ESG Fund	21	266
Emerging Markets Bond Fund	22	276
Emerging Markets Bond ESG Fund	23	294
Emerging Markets Corporate Bond Fund	24	310
PIMCO Emerging Markets Opportunities Fund	25	320
Emerging Markets Short-Term Local Currency Fund	26	334
PIMCO ESG Income Fund	27	347
Euro Bond Fund	28	358
Euro Credit Fund	29	366
Euro Income Bond Fund	30	372
Euro Long Average Duration Fund	31	382
Euro Short-Term Fund	32	388
PIMCO European High Yield Bond Fund	33	393
PIMCO European Short-Term Opportunities Fund	34	400
Global Advantage Fund	35	406
Global Bond Fund	36	422
Global Bond ESG Fund	38	445
Global Bond Ex-US Fund	39	460
Global High Yield Bond Fund	40	475
Global Investment Grade Credit Fund	41	485
Global Investment Grade Credit ESG Fund	43	506
Global Low Duration Real Return Fund	44	520
Global Real Return Fund	45	528

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

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

* This material contains the opinions of the Company and such opinions are subject to change without notice. This material has been distributed for informational purposes only. Forecasts, estimates and certain information contained herein are based upon proprietary research and should not be considered as investment advice or a recommendation of any particular security, strategy or investment product. It is not possible to invest directly in an unmanaged index. Information contained herein has been obtained from sources believed to be reliable, but not guaranteed. No part of this material may be reproduced in any form, or referred to in any other publication, without express written permission. PIMCO is a trademark of Allianz Asset Management of America LLC in the United States and throughout the world. ©2024, PIMCO.

Dear Shareholder,

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

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

Central banks slowed interest rate hikes

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

Mixed financial market returns

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

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

Sincerely,

Craig A. Dawson Chairman

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

As of 31 December 2023. SOURCE: PIMCO.

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

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

Source: Trading Economics

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

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

Important Information About the Funds

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

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

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

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

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

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

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

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

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

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

verage Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 14-Feb-2019)	0.45%	(2.27%
Institutional Income (Inception 14-Feb-2019)	0.42%	(2.26%
Investor Accumulation (Inception 25-May-2021)	0.13%	(10.42%
Investor Income (Inception 20-Aug-2020)	0.06%	(6.55%
Administrative Income (Inception 14-Feb-2019)	(0.08%)	(2.75%
E Class Accumulation (Inception 01-Jul-2020)	(0.49%)	(5.74%
E Class Income (Inception 14-Feb-2019)	(0.48%)	(3.14%
H Institutional Accumulation (Inception 12-Mar-2021)	0.26%	(8.85%
H Institutional Income (Inception 12-Mar-2021)	0.18%	(8.85%
M Retail Income II (Inception 14-Feb-2019)	(0.43%)	(3.14%
Z Class Accumulation (Inception 14-Feb-2019)	1.20%	(1.61%
JPMorgan JACI Non-Investment Grade Index	4.76%	(2.18%
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 30-Jul-2021)	(1.57%)	(10.04%
Investor AUD (Hedged) Income (Inception 30-Sep-2020)	(2.01%)	(7.40%
JPMorgan JACI Non-Investment Grade Index (AUD Hedged)	2.47%	(7.19%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 23-Oct-2020)	(3.73%)	(8.66%
Institutional CHF (Hedged) Income (Inception 23-Oct-2020)	(3.75%)	(8.66%
E Class CHF (Hedged) Accumulation (Inception 23-Oct-2020)	(4.59%)	(9.48%
E Class CHF (Hedged) Income (Inception 23-Oct-2020)	(4.61%)	(9.48%
JPMorgan JACI Non-Investment Grade Index (CHF Hedged)	0.36%	(8.54%
Classes denominated in CNH		
Investor RMB (Hedged) Income (Inception 09-Oct-2020)	(2.83%)	(6.59%
JPMorgan JACI Non-Investment Grade Index (CNH Hedged)	1.71%	(6.09%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 25-Sep-2020)	(1.79%)	(7.73%
Institutional EUR (Hedged) Income (Inception 25-Sep-2020)	(1.82%)	(7.71%)
Investor EUR (Hedged) Income (Inception 10-Sep-2020)	(2.21%)	(8.44%
E Class EUR (Hedged) Accumulation (Inception 25-Sep-2020)	(2.60%)	(8.51%
E Class EUR (Hedged) Income (Inception 25-Sep-2020)	(2.69%)	(8.52%
JPMorgan JACI Non-Investment Grade Index (EUR Hedged)	2.32%	(8.14%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jul-2021)	(0.26%)	(9.69%
Institutional GBP (Hedged) Income (Inception 06-May-2021)	(0.31%)	(10.22%
JPMorgan JACI Non-Investment Grade Index (GBP Hedged)	3.77%	(9.98%
Classes denominated in HKD		
E Class HKD (Unhedged) Income (Inception 14-Feb-2019)	(0.52%)	(3.23%
M Retail HKD (Unhedged) Income II (Inception 14-Feb-2019)	(0.47%)	(3.24%
JPMorgan JACI Non-Investment Grade Index (HKD Unhedged)	4.81%	(2.28%
Classes denominated in SGD	1.0170	(2.20)
	(1.08%)	(Q.E.10)
Institutional SGD (Hedged) Income (Inception 30-Jul-2021) Investor SGD (Hedged) Income (Inception 20-Aug-2020)	(1.08%)	(9.61% (6.94%
E Class SGD (Hedged) Income (Inception 20-Aug-2020)	(1.94%)	(3.63%
M Retail SGD (Hedged) Income II (Inception 14-Feb-2019)	(2.00%)	(3.63%
JPMorgan JACI Non-Investment Grade Index (SGD Hedged)	3.05%	(2.87%

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

Average Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jul-2013)	9.10%	5.13%
Institutional Income (Inception 23-Sep-2014)	9.08%	4.34%
Investor Accumulation (Inception 19-May-2014)	8.72%	3.91%
Investor Income (Inception 19-May-2014)	8.80%	3.92%
Administrative Accumulation (Inception 09-Aug-2013)	8.55%	4.54%
Administrative Income (Inception 09-Aug-2013)	8.51%	4.53%
Administrative Income II (Inception 12-Aug-2022)	8.53%	4.57%
E Class Accumulation (Inception 28-Oct-2013)	8.12%	3.91%
E Class Income (Inception 19-May-2014)	8.12%	3.36%
M Retail Income II (Inception 23-Dec-2013)	8.11%	3.70%
R Class Income (Inception 18-Mar-2014)	8.91%	4.24%
T Class Income (Inception 16-Oct-2014)	7.68%	3.28%
Z Class Income (Inception 31-Oct-2013)	9.89%	5.63%
ICE BofA SOFR Overnight Rate Index ³	5.20%	1.46%2
Classes denominated in AUD		
Investor AUD (Hedged) Income (Inception 23-May-2018)	6.87%	2.17%
Z Class AUD (Hedged) Income (Inception 11-Aug-2015)	8.23%	4.55%
Bloomberg AusBond Bank Bills Index	3.89%	1.62%2
Classes denominated in BRL		
Institutional BRL (Hedged) Accumulation (Inception 02-Jan-2018)	26.09%	0.72%
ICE BofA SOFR Overnight Rate Index (BRL Hedged) ³	21.60%	0.02%
Classes denominated in CAD		
Investor CAD (Hedged) Income (Inception 25-Jun-2018)	7.99%	2.99%
Canadian Overnight Repo Rate (CORRA) ⁴	4.86%	1.83%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 09-Aug-2013)	4.57%	2.79%
E Class CHF (Hedged) Accumulation (Inception 18-Jun-2014)	3.65%	0.79%
ICE BofA SARON Overnight Rate Index ⁵	1.49%	(0.57%) ²
Classes denominated in EUR		(
Institutional EUR (Hedged) Accumulation (Inception 09-Aug-2013)	6.84%	3.36%
Institutional EUR (Hedged) Income (Inception 09-Aug-2013)	6.87%	3.36%
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014)	6.90%	2.39%
Investor EUR (Hedged) Accumulation (Inception 26-Feb-2016)	6.52%	2.97%
Administrative EUR (Hedged) Accumulation (Inception 09-Aug-2013)	6.33%	2.84%
E Class EUR (Hedged) Accumulation (Inception 28-Oct-2013)	5.94%	2.20%
E Class EUR (Hedged) Income (Inception 30-Oct-2015)	5.89%	1.37%
R Class EUR (Hedged) Income (Inception 18-Jun-2014)	6.72%	2.14%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	5.44%	1.27%
Euro Short-Term Rate (ESTER) Index ⁶	3.29%	0.13%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 09-Aug-2013)	8.44%	4.17%
Institutional GBP (Hedged) Income (Inception 31-Jul-2013)	8.46%	4.17 %
Investor GBP (Hedged) Income (Inception 29-Jan-2020)	8.09%	0.24%
R Class GBP (Hedged) Income (Inception 18-Jun-2014)	8.28%	2.98%
ICE BofA SONIA Overnight Rate Index ⁷	4.78%	0.98%2
	, ,	,-

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

Fund Insights

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

PIMCO Capital Securities Fund (Cont.)

Average Annual Total Return for the Period Ended 31 December 2023 ¹ (Cont.)		
	1 Year	Class Inception
Classes denominated in HKD		
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	8.23%	2.63%
3 Month HIBOR Index	4.85%	1.91%
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 30-Jul-2021)	7.53%	(1.93%)
Investor SGD (Hedged) Income (Inception 23-May-2018)	7.16%	2.71%
Administrative SGD (Hedged) Income II (Inception 12-Aug-2022)	7.00%	3.41%
M Retail SGD (Hedged) Income II (Inception 23-Dec-2013)	6.64%	3.40%
SORA Singapore Interbank Overnight Rate Average8	3.76%	1.35%2

¹ Annualised performance for periods of at least one year, otherwise cumulative.

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

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

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

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

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

PIMCO Credit Opportunities Bond Fund

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

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

Investment Objective and Strategy Overview

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

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

	1 Year	Clas
		Incep
asses denominated in USD		
Institutional Accumulation (Inception 30-Jun-2005)	9.48%	5.24
Institutional Income (Inception 08-Sep-2008)	9.48%	5.27
Investor Accumulation (Inception 30-Apr-2013)	9.14%	2.50
Investor Income (Inception 30-Apr-2013)	9.03%	2.49
Administrative Income (Inception 21-Jul-2011)	8.98%	3.38
BM Retail Decumulation (Inception 21-Dec-2023)	_	0.25
BM Retail Income II (Inception 28-Apr-2022)	7.44%	0.49
E Class Accumulation (Inception 11-Sep-2006)	8.49%	4.25
E Class Income (Inception 31-Jul-2006)	8.49%	4.33
H Institutional Accumulation (Inception 08-Jun-2011)	9.30%	3.70
H Institutional Income (Inception 14-May-2020)	9.31%	0.63
M Retail Decumulation (Inception 21-Dec-2023)	_	0.25
M Retail Income (Inception 30-Nov-2010)	8.53%	3.20
M Retail Income II (Inception 23-Dec-2013)	8.46%	2.46
N Retail Income II (Inception 30-Oct-2020)	8.60%	(2.13
T Class Accumulation (Inception 16-Oct-2014)	8.05%	1.82
T Class Income (Inception 16-Oct-2014)	8.10%	1.83
W Class Accumulation (Inception 12-Aug-2020)	9.63%	(1.32
W Class Income (Inception 12-Aug-2020)	9.65%	(1.32
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged) ³	10.84%	5.13
asses denominated in AUD		
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	6.57%	2.32
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (AUD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (AUD Hedged) and JPMorgan EMBI Global (AUD Hedged) ³	8.72%	3.38
asses denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 20-Feb-2019)	8.62%	1.19
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CAD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CAD Hedged) and JPMorgan EMBI Global (CAD Hedged) ³	9.87%	1.7
asses denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 24-Jun-2011)	4.74%	1.86
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	4.71%	1.17
E Class CHF (Hedged) Accumulation (Inception 11-Sep-2019)	3.84%	(3.3
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	4.92%	(3.8)
W Class CHF (Hedged) Income (Inception 12-Aug-2020)	4.88%	(3.8
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (CHF Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (CHF Hedged) and JPMorgan EMBI Global (CHF Hedged) ³	5.91%	2.0!
asses denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 14-Feb-2007)	6.99%	3.94
Institutional EUR (Hedged) Income (Inception 17-Oct-2007)	7.04%	3.95
Investor EUR (Hedged) Accumulation (Inception 05-Jul-2007)	6.69%	3.72
Investor EUR (Hedged) Income (Inception 15-Feb-2013)	6.62%	1.04
Administrative EUR (Hedged) Accumulation (Inception 20-Jul-2007)	6.50%	3.50
E Class EUR (Hedged) Accumulation (Inception 20-3ul-2007)	6.12%	3.18
E Class EUR (Hedged) Income (Inception 16-Oct-2009)	6.07%	2.6
E class bott (Heagea) income (inception 10-oct-2003)	0.07 /0	2.0

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

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

Average Applied Tatal Datium for the Davied Ended 24 December 20221 (Cont.)		
Average Annual Total Return for the Period Ended 31 December 2023 ¹ (Cont.)	4.14	
	1 Year	Class Inception
T Class EUR (Hedged) Income (Inception 30-Sep-2014)	5.57%	(0.10%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	7.14%	(3.06%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	7.19%	(3.07%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (EUR Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (EUR Hedged) and JPMorgan EMBI Global (EUR Hedged) ³	8.23%	3.64%²
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-May-2006)	8.58%	4.90%
Institutional GBP (Hedged) Income (Inception 14-Feb-2006)	8.65%	4.84%
Administrative GBP (Hedged) Income (Inception 21-Jul-2011)	8.13%	2.68%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	8.86%	(2.00%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	8.72%	(2.01%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (GBP Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (GBP Hedged) and JPMorgan EMBI Global (GBP Hedged) ³	9.74%	4.59%²
Classes denominated in JPY		
Administrative JPY (Hedged) Accumulation (Inception 08-Oct-2021)	2.72%	(7.92%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (JPY Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (JPY Hedged) and JPMorgan EMBI Global (JPY Hedged) ³	4.28%	(5.67%)
Classes denominated in MXN		
Institutional MXN (Hedged) Accumulation (Inception 09-Dec-2020)	16.86%	3.23%
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (MXN Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (MXN Hedged) and JPMorgan EMBI Global (MXN Hedged) ³	18.07%	5.03%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 31-Mar-2006)	7.05%	4.28%
Administrative SEK (Hedged) Accumulation (Inception 30-Dec-2020)	6.52%	(4.91%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SEK Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SEK Hedged) and JPMorgan EMBI Global (SEK Hedged) ³	8.24%	3.97%²
Classes denominated in SGD		
Institutional SGD (Hedged) Income (Inception 07-Nov-2019)	7.84%	(0.52%)
Administrative SGD (Hedged) Income (Inception 01-May-2019)	7.25%	0.04%
E Class SGD (Hedged) Income (Inception 01-Oct-2019)	6.90%	(1.41%)
W Class SGD (Hedged) Income (Inception 12-Aug-2020)	7.91%	(1.82%)
1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (SGD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (SGD Hedged) and JPMorgan EMBI Global (SGD Hedged) ³	9.04%	1.33%²

¹ Annualised performance for periods of at least one year, otherwise cumulative.

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

³ Benchmark performance for the Diversified Income Duration Hedged Fund represents the following: Inception to 09 November 2015 — Bogey 4309 (Blend of the following three indices at constant. 25 year duration: 1/3 each -Bloomberg Global Aggregate Credit (USD Hedged), ICE BofA Merrill Lynch High Yield BB-B Rated Developed Markets Constrained (USD Hedged), JPMorgan EMBI Global; 10 November 2015 onwards Blend of the following three indices at constant. 25 year duration: 1/3 each — Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged).

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

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

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

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

Fund Insights

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

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

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Emerging Local Bond ESG Fund

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

verage Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inceptio
Classes denominated in USD		
Institutional Accumulation (Inception 31-Jul-2001)	11.76%	7.499
Institutional Income (Inception 13-Dec-2001)	11.73%	6.899
Investor Accumulation (Inception 25-Apr-2002)	11.38%	6.16
Administrative Accumulation (Inception 29-May-2003)	11.22%	5.13
BM Retail Decumulation (Inception 21-Dec-2023)	_	0.32
BM Retail Income II (Inception 28-Apr-2022)	9.65%	1.889
E Class Accumulation (Inception 31-Mar-2006)	10.76%	3.89
E Class Income (Inception 28-Oct-2005)	10.80%	4.04
H Institutional Accumulation (Inception 17-Oct-2002)	11.57%	7.039
H Institutional Income (Inception 03-Sep-2020)	11.61%	(2.079
M Retail Decumulation (Inception 21-Dec-2023)	_	0.32
M Retail Income (Inception 30-Nov-2010)	10.80%	2.69
M Retail Income II (Inception 23-Dec-2013)	10.72%	2.06
Z Class Income (Inception 18-Nov-2008)	12.66%	7.14
JPMorgan Emerging Markets Bond Index (EMBI) Global	10.45%	6.73
lasses denominated in AUD		
M Retail AUD (Hedged) Income (Inception 19-Dec-2012)	8.81%	1.34
JPMorgan Emerging Markets Bond Index (EMBI) Global (AUD Hedged)	8.20%	2.12
lasses denominated in CHF		
Institutional CHF (Hedged) Income (Inception 16-Dec-2005)	6.94%	2.78
JPMorgan Emerging Markets Bond Index (EMBI) Global (CHF Hedged)	5.50%	2.90
lasses denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 17-Dec-2002)	9.24%	5.46
Institutional EUR (Hedged) Income (Inception 20-Dec-2010)	9.16%	2.24
Investor EUR (Hedged) Accumulation (Inception 20-Dec-2019)	8.82%	(2.90
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	8.27%	2.56
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Hedged)	7.78%	5.30
lasses denominated in EUR (Unhedged)		
Institutional EUR (Unhedged) Accumulation (Inception 09-Feb-2018)	8.00%	3.36
JPMorgan Emerging Markets Bond Index (EMBI) Global (EUR Unhedged)	6.71%	3.09
lasses denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 05-Feb-2004)	10.85%	5.21
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	10.90%	4.27
JPMorgan Emerging Markets Bond Index (EMBI) Global (GBP Hedged)	9.23%	5.36
lasses denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 02-Jul-2018)	10.02%	1.53
E Class SGD (Hedged) Accumulation (Inception 15-Feb-2007)	9.09%	2.97
JPMorgan Emerging Markets Bond Index (EMBI) Global (SGD Hedged)	8.60%	4.17

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

PIMCO Emerging Markets Opportunities Fund

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Emerging Markets Short-Term Local Currency Fund

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

Investment Objective and Strategy Overview

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Class 1 Year Inception Classes denominated in EUR Institutional Accumulation (Inception 28-Feb-2011) 8.71% 3.26% Institutional Income (Inception 28-Feb-2011) 8.60% 3.27% Investor Accumulation (Inception 13-Dec-2019) (0.83%)8.41% Investor Income (Inception 29-May-2012) 8.29% 2.89% E Class Accumulation (Inception 28-Feb-2011) 7.69% 2.34% E Class Income (Inception 28-Feb-2011) 7.74% 2.34% T Class Accumulation (Inception 30-Sep-2014) 7.28% 0.33% T Class Income (Inception 30-Sep-2014) 7.32% 0.33% Bloomberg Euro Aggregate 1-10 Year Bond Index 6.39% 1.83%2

Investment Objective and Strategy Overview

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

Fund Insights

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Euro Long Average Duration Fund

Class 1 Year Inception Classes denominated in EUR Institutional Accumulation (Inception 21-Apr-2006) 10.09% 4.27% E Class Accumulation (Inception 03-Nov-2023) 13.30% Bloomberg Euro Government (Germany, France, Netherlands) over 15 years Index³ 9.04% 3.21%2

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

Investment Objective and Strategy Overview

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

Fund Insights

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

1 Year Class Inception Classes denominated in EUR Institutional Accumulation (Inception 31-Jan-2006) 1.18% 4.40% E Class Accumulation (Inception 31-Mar-2006) 3.65% 0.42% ICE BofA 3-Month German Treasury Bill Index³ 0.84%2 3.18%

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

Investment Objective and Strategy Overview

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

Fund Insights

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

PIMCO European High Yield Bond Fund

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

Investment Objective and Strategy Overview

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

² Benchmark inception performance is calculated from the inception date of the oldest share class.

PIMCO European Short-Term Opportunities Fund

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

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

Investment Objective and Strategy Overview

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

Fund Insights

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

Global Advantage Fund

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

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

verage Annual Total Return for the Period Ended 31 December 2023 ¹ (Cont.)		
	1 Year	Class Inception
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 20-Feb-2013)	3.35%	2.65%
Bloomberg Global Aggregate (EUR Unhedged) Index ³	2.14%	2.07%
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 16-Apr-2003)	7.26%	4.33%
Institutional GBP (Hedged) Income (Inception 01-Jun-2004)	7.27%	4.34%
Investor GBP (Hedged) Accumulation (Inception 14-Apr-2005)	6.90%	3.71%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	7.44%	(1.41%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	7.39%	(1.44%)
Bloomberg Global Aggregate (GBP Hedged) Index ³	6.22%	3.51%2
Classes denominated in GBP (Currency Exposure)		
Institutional GBP (Currency Exposure) Accumulation (Inception 09-Mar-2018)	0.94%	1.28%
Bloomberg Global Aggregate (GBP Unhedged) Index ³	(0.25%)	0.88%
Classes denominated in HKD		
M Retail HKD (Unhedged) Income II (Inception 26-Apr-2017)	7.07%	1.18%
Bloomberg Global Aggregate (HKD Unhedged) Index ³	7.20%	1.68%
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 30-Jun-2005)	6.03%	4.29%
Investor NOK (Hedged) Accumulation (Inception 26-Jul-2006)	5.66%	4.24%
W Class NOK (Hedged) Accumulation (Inception 13-Apr-2021)	6.13%	(2.37%)
Bloomberg Global Aggregate (NOK Hedged) Index ³	5.21%	3.41%2
Classes denominated in NZD		
Institutional NZD (Hedged) Income (Inception 01-Nov-2004)	7.55%	6.17%
Bloomberg Global Aggregate (NZD Hedged) Index ³	6.59%	5.27%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 08-Nov-2004)	5.73%	3.48%
Administrative SEK (Hedged) Accumulation (Inception 02-Jul-2021)	5.21%	(3.92%)
Bloomberg Global Aggregate (SEK Hedged) Index ³	4.81%	2.55% ²
Classes denominated in SGD		
Institutional SGD (Hedged) Accumulation (Inception 07-Aug-2009)	6.48%	4.27%
Institutional SGD (Hedged) Income (Inception 23-Feb-2023)	_	5.12%
M Retail SGD (Hedged) Income II (Inception 23-Feb-2023)	_	4.26%
W Class SGD (Hedged) Income II (Inception 23-Feb-2023)	_	5.23%
Bloomberg Global Aggregate (SGD Hedged) Index ³	5.49%	2.81%2

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

Average Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 12-Jan-2017)	7.46%	1.87%
Institutional Income (Inception 03-Apr-2020)	7.53%	0.26%
Investor Accumulation (Inception 07-Nov-2018)	7.13%	1.54%
E Class Income (Inception 08-Mar-2019)	6.48%	0.48%
Bloomberg Global Aggregate (USD Hedged) Index	7.15%	1.67%2
Classes denominated in AUD		
Z Class AUD (Hedged) Income (Inception 12-Jan-2017)	6.20%	1.81%
Bloomberg Global Aggregate Index (AUD Hedged)	5.31%	1.09%
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 12-Jan-2017)	2.94%	(0.81%)
E Class CHF (Hedged) Accumulation (Inception 01-Sep-2022)	2.07%	(1.05%)
Bloomberg Global Aggregate (CHF Hedged) Index	2.52%	(1.06%)2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 12-Jan-2017)	5.11%	(0.17%)
Institutional EUR (Hedged) Income (Inception 12-Jan-2017)	5.12%	(0.18%)
E Class EUR (Hedged) Accumulation (Inception 09-Feb-2017)	4.26%	(1.05%)
Bloomberg Global Aggregate (EUR Hedged) Index	4.73%	(0.40%)2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 03-Jun-2020)	6.76%	(1.02%)
Institutional GBP (Hedged) Income (Inception 12-Jan-2017)	6.74%	0.88%
Bloomberg Global Aggregate (USD Hedged) denominated in GBP	6.22%	0.65%2
Classes denominated in GBP (Currency Exposure)		
Institutional GBP (Currency Exposure) Income (Inception 04-Aug-2022)	0.31%	(2.64%)
Bloomberg Global Aggregate (GBP Unhedged) Index	(0.25%)	(3.20%)
Classes denominated in GBP (Unhedged)		
Institutional GBP (Unhedged) Income (Inception 11-Dec-2020)	1.32%	(0.90%)
Bloomberg Global Aggregate (GBP Unhedged) Index	1.10%	(0.48%)
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 12-Jan-2017)	5.44%	0.92%
Bloomberg Global Aggregate (NOK Hedged) Index	5.21%	0.77%
Classes denominated in NZD		
Institutional NZD (Hedged) Income (Inception 05-Apr-2017)	7.02%	1.60%
Bloomberg Global Aggregate (NZD Hedged) Index	6.59%	1.48%
Classes denominated in SEK	2.23,0	
Institutional SEK (Hedged) Accumulation (Inception 20-May-2021)	5.17%	(3.35%)
Administrative SEK (Hedged) Accumulation (Inception 20-14/ay-2021)	J.1770	3.14%
Bloomberg Global Aggregate (SEK Hedged) Index	4.81%	(3.18%) ²
	7.01/0	(3.10/0)

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

erage Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inception
classes denominated in USD		
Institutional Accumulation (Inception 30-Jun-2005)	13.04%	5.98%
Institutional Income (Inception 30-Dec-2005)	13.05%	6.00%
Investor Accumulation (Inception 22-Jun-2016)	12.63%	4.30%
Investor Income (Inception 31-Oct-2023)	_	8.06%
Administrative Accumulation (Inception 27-Jun-2008)	12.47%	5.54%
Administrative Income (Inception 11-Dec-2015)	12.43%	4.66%
BM Retail Income II (Inception 28-Apr-2022)	10.85%	3.87%
E Class Accumulation (Inception 11-Sep-2006)	12.01%	4.97%
E Class Income (Inception 31-Jul-2006)	12.05%	5.04%
H Institutional Accumulation (Inception 29-Aug-2008)	12.89%	6.00%
H Institutional Income (Inception 22-Mar-2013)	12.75%	4.23%
M Retail Income (Inception 30-Nov-2010)	12.05%	4.48%
M Retail Income II (Inception 23-Dec-2013)	12.08%	3.41%
R Class Accumulation (Inception 30-Nov-2012)	12.78%	4.37%
T Class Accumulation (Inception 16-Oct-2014)	11.57%	3.15%
T Class Income (Inception 16-Oct-2014)	11.60%	3.15%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD ³	13.24%	6.32%
lasses denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 16-Feb-2010)	8.29%	4.00%
Institutional CHF (Hedged) Income (Inception 31-Aug-2012)	8.27%	2.72%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into CHF ³	8.22%	4.34%
lasses denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 02-May-2008)	10.58%	4.60%
Institutional EUR (Hedged) Income (Inception 30-Dec-2005)	10.55%	4.81%
Investor EUR (Hedged) Accumulation (Inception 05-Jan-2011)	10.19%	3.47%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	9.60%	3.79%
E Class EUR (Hedged) Income (Inception 29-Apr-2016)	9.57%	1.60%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into EUR ³	10.62%	4.96%
lasses denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 25-May-2012)	12.24%	4.42%
Institutional GBP (Hedged) Income (Inception 30-Dec-2005)	12.06%	5.56%
E Class GBP (Hedged) Income (Inception 15-Jun-2009)	11.18%	5.41%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into GBP ³	12.19%	5.73%
lasses denominated in SGD		
E Class SGD (Hedged) Income (Inception 25-Apr-2016)	10.41%	3.27%
ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into SGD ³	11.42%	4.58%

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

erage Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inceptio
Classes denominated in USD		
Institutional Accumulation (Inception 18-Apr-2008)	9.30%	4.35%
Institutional Income (Inception 23-Jul-2003)	9.19%	4.51%
Investor Accumulation (Inception 15-Feb-2005)	8.88%	3.91%
Investor Income (Inception 22-Jan-2009)	8.84%	4.59%
Administrative Accumulation (Inception 21-Jan-2009)	8.70%	4.42%
Administrative Income (Inception 21-Jan-2009)	8.68%	4.43%
BM Retail Decumulation (Inception 21-Dec-2023)	_	0.17%
E Class Accumulation (Inception 10-Dec-2008)	8.35%	4.20%
E Class Income (Inception 30-Apr-2008)	8.32%	3.37%
H Institutional Accumulation (Inception 29-Aug-2008)	9.09%	4.31%
H Institutional Income (Inception 25-May-2018)	9.06%	1.40%
M Retail Decumulation (Inception 21-Dec-2023)	_	0.27%
M Retail Income (Inception 28-Sep-2012)	8.22%	1.79%
M Retail Income II (Inception 23-Dec-2013)	8.34%	1.97%
R Class Accumulation (Inception 30-Nov-2012)	9.06%	2.319
R Class Income (Inception 30-Nov-2012)	9.02%	2.32%
T Class Accumulation (Inception 16-Oct-2014)	7.89%	1.119
W Class Accumulation (Inception 12-Aug-2020)	9.41%	(1.75%
W Class Income (Inception 12-Aug-2020)	9.41%	(1.729
Bloomberg Global Aggregate Credit Index (USD Hedged)	8.68%	3.83%
Classes denominated in USD (Currency Exposure)		
Institutional (Currency Exposure) Accumulation (Inception 02-Aug-2013)	9.96%	1.76%
Institutional (Currency Exposure) Income (Inception 06-Sep-2016)	9.90%	0.869
H Institutional (Currency Exposure) Accumulation (Inception 26-Feb-2021)	9.68%	(4.249
Bloomberg Global Aggregate Credit Index (USD Unhedged)	9.24%	1.68%
Classes denominated in AUD		
Institutional AUD (Hedged) Income (Inception 07-Apr-2020)	7.26%	(0.199
Investor AUD (Hedged) Income (Inception 25-Jun-2018)	6.97%	0.30%
Bloomberg Global Aggregate Credit Index (AUD Hedged)	6.66%	1.139
Classes denominated in CHF		
Institutional CHF (Hedged) Accumulation (Inception 10-Dec-2009)	4.53%	2.069
Institutional CHF (Hedged) Income (Inception 06-Feb-2015)	4.67%	(0.319
Investor CHF (Hedged) Accumulation (Inception 10-May-2011)	4.15%	0.969
Investor CHF (Hedged) Income (Inception 22-Jan-2009)	4.16%	2.809
Administrative CHF (Hedged) Accumulation (Inception 31-Jan-2013)	3.98%	(0.079
E Class CHF (Hedged) Accumulation (Inception 06-Mar-2012)	3.65%	0.189
W Class CHF (Hedged) Accumulation (Inception 12-Aug-2020)	4.60%	(4.23%
Bloomberg Global Aggregate Credit Index (CHF Hedged)	3.87%	2.419
Classes denominated in CZK		
Institutional CZK (Hedged) Income (Inception 19-May-2015)	10.71%	1.78%
Bloomberg Global Aggregate Credit Index (CZK Hedged)	10.00%	1.94%
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 15-Sep-2003)	6.78%	3.51%
Institutional EUR (Hedged) Income (Inception 15-Sep-2008)	6.80%	3.46%
Investor EUR (Hedged) Accumulation (Inception 08-May-2006)	6.44%	3.00%
Investor EUR (Hedged) Income (Inception 22-Jan-2009)	6.49%	3.44%
Administrative EUR (Hedged) Accumulation (Inception 17-Feb-2009)	6.28%	3.17%

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

Fund Insights

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

Average Annual Total Return for the Period Ended 31 December 2023 ¹ (Cont.)		
Average Annual Total Neturn for the Ferrou Linded 31 December 2023 (Cont.)	1 Year	Class
	i ieai	Inception
Administrative EUR (Hedged) Income (Inception 17-Feb-2009)	6.34%	3.17%
E Class EUR (Hedged) Accumulation (Inception 31-Mar-2006)	5.88%	2.39%
E Class EUR (Hedged) Income (Inception 09-Sep-2010)	5.87%	1.26%
R Class EUR (Hedged) Income (Inception 30-Nov-2012)	6.49%	0.73%
T Class EUR (Hedged) Accumulation (Inception 30-Sep-2014)	5.49%	(0.66%)
W Class EUR (Hedged) Accumulation (Inception 12-Aug-2020)	6.98%	(3.41%)
W Class EUR (Hedged) Income (Inception 12-Aug-2020)	6.95%	(3.41%)
Bloomberg Global Aggregate Credit Index (EUR Hedged)	6.13%	2.80%2
Classes denominated in EUR (Currency Exposure)		
Institutional EUR (Currency Exposure) Accumulation (Inception 16-Aug-2012)	6.22%	2.67%
E Class EUR (Currency Exposure) Income (Inception 12-Dec-2018)	5.20%	0.70%
Bloomberg Global Aggregate Credit Index (EUR Unhedged)	5.54%	2.77%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 02-Sep-2005)	8.39%	3.94%
Institutional GBP (Hedged) Income (Inception 11-Jul-2008)	8.31%	4.10%
Investor GBP (Hedged) Income (Inception 22-Jan-2009)	8.04%	4.11%
Administrative GBP (Hedged) Income (Inception 30-Jan-2009)	7.81%	3.92%
E Class GBP (Hedged) Income (Inception 31-Mar-2009)	7.46%	3.61%
R Class GBP (Hedged) Income (Inception 30-Nov-2012)	8.04%	1.63%
W Class GBP (Hedged) Accumulation (Inception 12-Aug-2020)	8.47%	(2.37%)
W Class GBP (Hedged) Income (Inception 12-Aug-2020)	8.44%	(2.34%)
Bloomberg Global Aggregate Credit Index (GBP Hedged)	7.64%	3.37%2
Classes denominated in HKD		
Administrative HKD (Unhedged) Income (Inception 28-Jul-2017)	8.85%	0.91%
M Retail HKD (Unhedged) Income (Inception 28-Jul-2017)	8.30%	0.51%
Bloomberg Global Aggregate Credit Index (USD Hedged) Index denominated in HKD	8.73%	1.87%
Classes denominated in NOK		
Institutional NOK (Hedged) Accumulation (Inception 18-Jan-2012)	7.15%	3.05%
Bloomberg Global Aggregate Credit Index (NOK Hedged)	6.57%	2.86%
Classes denominated in SEK		
Institutional SEK (Hedged) Accumulation (Inception 04-Dec-2009)	6.83%	3.08%
Administrative SEK (Hedged) Accumulation (Inception 04-Dec-2003)	6.21%	0.68%
Bloomberg Global Aggregate Credit Index (SEK Hedged)	6.18%	2.67%
Classes denominated in SGD	0.1070	2.07 /0-
	7.520/	2.050/
Institutional SGD (Hedged) Income (Inception 30-Oct-2015)	7.53%	2.05%
Investor SGD (Hedged) Income (Inception 23-May-2018)	7.26%	0.70%
Administrative SGD (Hedged) Income (Inception 22-Sep-2017)	7.00%	0.20%
E Class SGD (Hedged) Income (Inception 18-Jul-2012)	6.69%	1.66%
W Class SGD (Hedged) Income (Inception 13-Oct-2020)	7.62%	(2.54%)
Bloomberg Global Aggregate Credit Index (SGD Hedged)	6.91%	2.49%2

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

	1 Year	Class Inception
lasses denominated in USD		
Institutional Accumulation (Inception 30-Nov-2012)	8.61%	4.999
Institutional Income (Inception 30-Nov-2012)	8.66%	5.009
Investor Accumulation (Inception 20-Jan-2015)	8.26%	3.75
Investor Income (Inception 18-Apr-2013)	8.30%	3.86
Administrative Accumulation (Inception 13-Feb-2017)	8.08%	3.05
Administrative Income (Inception 30-Nov-2012)	8.08%	4.48
E Class Accumulation (Inception 30-Nov-2012)	7.62%	4.06
E Class Income (Inception 30-Nov-2012)	7.74%	4.06
H Institutional Accumulation (Inception 25-May-2018)	8.41%	3.29
H Institutional Income (Inception 25-May-2018)	8.44%	3.30
R Class Accumulation (Inception 07-Nov-2019)	8.34%	2.41
R Class Income (Inception 30-Apr-2015)	8.31%	3.66
T Class Accumulation (Inception 16-Oct-2014)	7.26%	2.64
T Class Income (Inception 16-Oct-2014)	7.17%	2.64
Z Class Accumulation (Inception 30-Nov-2012)	9.23%	5.56
Bloomberg U.S. Aggregate Index	5.53%	1.43
lasses denominated in AUD		
Institutional AUD (Hedged) Accumulation (Inception 17-Jan-2018)	6.61%	2.06
Institutional AUD (Hedged) Income (Inception 07-Sep-2023)	_	3.94
Investor AUD (Hedged) Income (Inception 23-May-2018)	6.21%	2.03
Administrative AUD (Hedged) Income (Inception 08-Jun-2016)	6.11%	2.80
E Class AUD (Hedged) Income (Inception 16-Feb-2017)	5.59%	1.82
Z Class AUD (Hedged) Income II (Inception 28-Oct-2015)	7.17%	4.13
Bloomberg U.S. Aggregate (AUD Hedged) Index	3.53%	0.95
lasses denominated in BRL		
Institutional BRL (Hedged) Accumulation (Inception 03-Feb-2016)	25.09%	7.06
Bloomberg Global Aggregate (BRL Hedged) Index	13.51%	7.65
lasses denominated in CAD		
Institutional CAD (Hedged) Accumulation (Inception 01-Apr-2016)	7.67%	3.64
Institutional CAD (Hedged) Income (Inception 07-Sep-2018)	7.77%	3.07
Bloomberg U.S. Aggregate Index (CAD Hedged)	4.61%	0.65
lasses denominated in CHF	1.0170	0.03
	3.97%	1.59
Institutional CHF (Hedged) Accumulation (Inception 18-Dec-2014)	4.02%	1.39
Institutional CHF (Hedged) Income (Inception 30-Oct-2015) E Class CHF (Hedged) Accumulation (Inception 18-Feb-2014)	3.00%	0.94
E Class CHF (Hedged) Income (Inception 18-Feb-2014)	3.08%	0.94
	0.82%	
Bloomberg U.S. Aggregate (CHF Hedged) Index	0.82%	(0.74
lasses denominated in CNH		
Institutional RMB (Hedged) Income (Inception 11-Dec-2023)		1.94
Investor RMB (Hedged) Accumulation (Inception 03-Jan-2018)	5.25%	3.31
E Class RMB (Hedged) Income (Inception 22-May-2013)	4.68%	4.69
Bloomberg U.S. Aggregate (CNH Hedged) Index	2.45%	3.27
lasses denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Nov-2012)	6.17%	3.38
Institutional EUR (Hedged) Income (Inception 30-Nov-2012)	6.14%	3.36
Institutional EUR (Hedged) Income II (Inception 29-Jul-2014)	6.08%	2.11

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

Fund Insights

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

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

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inceptio
Classes denominated in USD		
Institutional Accumulation (Inception 14-Feb-2013)	6.02%	1.53%
Administrative Income II (Inception 22-Mar-2022)	5.56%	(2.35%
E Class Accumulation (Inception 14-Feb-2013)	5.05%	0.36%
E Class Income II (Inception 02-Aug-2022)	5.06%	(0.61%
H Institutional Accumulation (Inception 23-Aug-2022)	5.82%	0.00%
M Retail Income II (Inception 02-Aug-2022)	5.01%	(0.66%
45% Bloomberg Global Inflation Linked 1-30yrs Index (USD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (USD Unhedged), 20% Bloomberg Commodity Total Return Index, 10% FTSE NAREIT Global Real Estate Developed Total Return Index (USD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (USD Hedged) ³	4.63%	1.34%
Classes denominated in AUD		
E Class AUD (Partially Hedged) Accumulation (Inception 18-Aug-2022)	3.53%	(2.35%
45% Bloomberg Global Inflation Linked 1-30yrs Index (AUD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (AUD Unhedged), 20% Bloomberg Commodity Total Return Index (AUD Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (AUD Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (AUD Hedged) ³	2.87%	(1.93%
Classes denominated in EUR		
Institutional EUR (Partially Hedged) Accumulation (Inception 18-Nov-2021)	3.28%	(1.199
E Class EUR (Partially Hedged) Accumulation (Inception 16-Apr-2013)	2.37%	(0.489
E Class EUR (Partially Hedged) Income (Inception 16-Apr-2013)	2.44%	(0.479
45% Bloomberg Global Inflation Linked 1-30yrs Index (EUR Hedged), 15% JPMorgan Emerging Local Markets Index Plus (EUR Unhedged), 20% Bloomberg Commodity Total Return Index (EUR Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (EUR Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (EUR Hedged) ³	1.69%	0.77%
Classes denominated in GBP		
Institutional GBP (Partially Hedged) Accumulation (Inception 30-May-2014)	3.91%	1.889
E Class GBP (Partially Hedged) Accumulation (Inception 02-Aug-2022)	3.08%	(2.139
45% Bloomberg Global Inflation Linked 1-30yrs Index (GBP Hedged), 15% JPMorgan Emerging Local Markets Index Plus (GBP Unhedged), 20% Bloomberg Commodity Total Return Index (GBP Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (GBP Unhedged), and 10% Bloomberg Gold Subindex Total Return Index weighted (GBP Hedged) ³	2.20%	1.659
Classes denominated in SGD	2.20 /0	1.037
Administrative SGD (Hedged) Income II (Inception 22-Feb-2022)	3.81%	(1.749
E Class SGD (Partially Hedged) Accumulation (Inception 02-Aug-2022)	3.42%	(2.27%
45% Bloomberg Global Inflation Linked 1-30yrs Index (SGD Hedged), 15% JPMorgan Emerging Local Markets Index Plus (SGD Unhedged), 20% Bloomberg Commodity Total Return Index (SGD Hedged), 10% FTSE NAREIT Global Real Estate Developed Total Return Index (SGD		
Unhedged), and 10% Bloomberg Gold Subindex Total Return Index (SGD Hedged) ³	2.70%	(2.83

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

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

Fund Insights

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

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Low Duration Opportunities Fund

Average Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Jan-2016)	7.03%	2.03%
Institutional Income (Inception 07-Mar-2019)	6.95%	1.31%
Z Class Accumulation (Inception 15-Sep-2021)	7.58%	(0.26%)
ICE BofA SOFR Overnight Rate Index ³	5.20%	1.68%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 29-Jan-2016)	4.91%	0.06%
Institutional EUR (Hedged) Income (Inception 04-Apr-2018)	4.86%	(0.43%)
Investor EUR (Hedged) Accumulation (Inception 30-Jan-2018)	4.40%	(0.88%)
E Class EUR (Hedged) Accumulation (Inception 20-Oct-2017)	4.06%	(1.30%)
Euro Short-Term Rate (ESTER) Index ⁴	3.29%	0.09%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 29-Jan-2016)	6.34%	1.11%
Institutional GBP (Hedged) Income (Inception 29-Jan-2019)	6.25%	0.61%
ICE BofA SONIA Overnight Rate Index ⁵	4.78%	1.06%2

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

PIMCO MLP & Energy Infrastructure Fund

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Average Annual Total Return for the Period Ended 31 December 2023 ¹		
	1 Year	Class Inception
Classes denominated in USD		
Institutional Accumulation (Inception 29-Mar-2019)	27.08%	12.99%
S&P 500 Index (Net of dividend withholding tax)	25.67%	12.89%

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

Strategic Income Fund

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

PIMCO TRENDS Managed Futures Strategy Fund

Average Annual Total Return for the Period Ended 31 December 2023		
Average Annual Total Return for the Period Efficed 51 December 2025		
	1 Year	Class Inception
Classes denominated in USD		·
Institutional Accumulation (Inception 30-Jun-2015)	(3.52%)	2.49%
Investor Accumulation (Inception 23-Sep-2022)	(3.92%)	(7.47%)
E Class Accumulation (Inception 30-Jun-2015)	(4.58%)	1.38%
H Institutional Accumulation (Inception 23-Aug-2022)	(3.65%)	(1.78%)
Z Class Accumulation (Inception 15-Dec-2021)	(2.15%)	4.49%
ICE BofA SOFR Overnight Rate Index ³	5.20%	1.74%2
Classes denominated in EUR		
Institutional EUR (Hedged) Accumulation (Inception 30-Jun-2015)	(5.14%)	0.81%
Investor EUR (Hedged) Accumulation (Inception 23-Sep-2022)	(5.54%)	(9.00%)
E Class EUR (Hedged) Accumulation (Inception 30-Jun-2015)	(6.25%)	(0.30%)
ICE BofA SOFR Overnight Rate Index (EUR Hedged) ³	3.11%	0.04%2
Classes denominated in GBP		
Institutional GBP (Hedged) Accumulation (Inception 18-Nov-2022)	(3.74%)	(4.40%)
Institutional GBP (Hedged) Income (Inception 23-Sep-2022)	(3.75%)	(7.42%)
ICE BofA SOFR Overnight Rate Index (GBP Hedged) ³	4.62%	4.16%2

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

UK Long Term Corporate Bond Fund

1 Year Class Inception Classes denominated in GBP Institutional Accumulation (Inception 30-Jun-2005) 9.57% 4.23% Institutional Income (Inception 14-Aug-2008) 9.55% 5.21% ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index³ 10.57% 3.86%2

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

Investment Objective and Strategy Overview

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

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

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

US Investment Grade Corporate Bond Fund

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

Investment Objective and Strategy Overview

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

Fund Insights

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

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

¹ Annualised performance for periods of at least one year, otherwise cumulative.

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

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

² Benchmark inception performance is calculated from the inception date of the oldest share class.

Benchmark Descriptions

Legal Benchmark Name

1 Month NIBOR Rate Index

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

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

3 Month HIBOR Index

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

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

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

Index Description

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

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

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

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

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

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

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

Legal Benchmark Name

Index Description

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

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

Alerian MLP Index

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

Bloomberg AusBond Bank Bills Index

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

Bloomberg Commodity Index Total Return

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

Bloomberg Euro-Aggregate 1-10 Year Bond Index

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

Bloomberg Euro-Aggregate Credit Index

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

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

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

Bloomberg Global Aggregate (USD Hedged) Index

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

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

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

Legal Benchmark Name

Index Description

Bloomberg Global Aggregate Credit Index (USD Hedged)

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

Bloomberg Global Aggregate ex-USD (USD Hedged) Index

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

Bloomberg MSCI Green Bond Index (USD Hedged)

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

Bloomberg U.S. Aggregate Index

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

Bloomberg U.S. Aggregate 1-3 Years Index

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

Bloomberg U.S. Credit Index

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

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

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

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

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

Canadian Overnight Repo Rate (CORRA)

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

FTSE 3-Month Treasury Bill Index is an unmanaged index representing monthly return equivalents of yield

FTSE 3-Month Treasury Bill Index

averages of the last 3 month U.S. Treasury Bill issues. It is not possible to invest directly in an unmanaged index. FTSE Euro Broad Investment-Grade Index is an index of the Euro-based investment-grade fixed-income market

FTSE Euro Broad Investment-**Grade Index**

that is accessible to institutional investors (in Euro terms). It is not possible to invest directly in an unmanaged index.

ICE BofA 3-Month German Treasury Bill Index

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

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

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

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

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

Legal Benchmark Name

Index Description

ICE BofA BB-B European Currency High Yield Constrained Index

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

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

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

ICE BofA Sterling Non-Gilts 10+ Index

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

ICE BofA Sterling Non-Gilts Index

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

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

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

ICE BofA SARON Overnight Rate Index

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

ICE BofA SOFR Overnight Rate Index

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

ICE BofA SONIA Overnight Rate Index

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

JPMorgan Asia Credit Index

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

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

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

JPMorgan Emerging Local Markets Index Plus (Unhedged)

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

JPMorgan Emerging Markets Bond Index (EMBI) Global

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

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

Legal Benchmark Name

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

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

JPMorgan Asia Credit Index Composite Total Return (EUR Hedged)

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

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

S&P 500 Index

SHIR Shekel Overnight Risk Free Rate

SORA Singapore Interbank Overnight Rate Average

Index Description

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

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

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

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

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

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

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

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

Statement of Assets and Liabilities

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

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

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

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

			CO Credit ities Bond Fund As at			Diver Incom	
(Amounts in thousands)	31	As at -Dec-2023		at c-2022	3	As at 1-Dec-2023	As at 31-Dec-2022
Current Assets:							
Financial Assets at fair value through profit or loss:	*	120 205	¢	00.405	.	6 200 402	6 620 647
Transferable securities	\$	120,305	\$	80,195	\$	6,280,493	\$ 6,620,617
Investment funds		3,607		9,649		739,526	876,630
Repurchase agreements		737		6,910		1,221,471	1,746,323
Deposits with credit institutions		0		0		0	0
Financial derivative instruments		1,941		2,563		157,414	132,621
Cash		196		177		0	0
Deposits with counterparty		1,630		1,533		211,549	282,594
Income receivable		1,062		1,002		77,767	83,844
Receivables for investments sold		1		206		9,984	51,445
Receivables for TBA investments sold		39,677		1,296		1,262,381	248,272
Receivables for Fund shares sold		66		138		11,388	5,685
Receivables for financial derivatives margin		1,083		1,075		46,900	113,759
Other assets		0		0		0	0
Total Current Assets		170,305	1	104,744		10,018,873	10,161,790
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(1,789)		(2,137)		(67,651)	(150,759)
Fair value of securities sold short		0		0		0	0
Payable for investments purchased		(3,608)		(304)		(86,708)	(586,220)
Payable for TBA investments purchased		(59,979)		(3,587)		(2,159,820)	(549,539)
Payable for Fund shares redeemed		(6)		(50)		(11,377)	(7,240)
Payable for management fee		(91)		(89)		(6,585)	(8,022)
Payable for reverse repurchase agreements		(2,942)		0		(49,676)	(6,646)
Payable for sale-buyback financing transactions		(2,3 12)		0		0	0
Expenses payable		0		0		(155)	(148)
Bank overdraft		0		0		(531)	(3,465)
Dividend payable		0		0		(3,455)	(3,841)
Payable for financial derivatives margin		(793)		(833)		(123,820)	(62,209)
Deposits from counterparty		(1,034)		(591)		(69,297)	(31,905)
Other liabilities		(1,034)		0		(09,297)	(51,903)
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(70,242)		(7,591)		(2,579,075)	(1,409,994)
Net Assets Attributable to Redeemable Participating Shareholders	\$	100,063	\$	97,153	\$	7,439,798	\$ 8,751,796

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

	Diversifie Duration H			Diversified Income ESG Fund						amic Fund		Dynamic Multi-Asset Fund				
3	As at 1-Dec-2023	31	As at -Dec-2022	31-	As at -Dec-2023	31-	As at Dec-2022	3	As at 1-Dec-2023	:	As at 31-Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022	
\$	363,886	\$	401,584	\$	51,106	\$	9,978	\$	4,176,007	\$	2,712,201	€	3,381,141	€	4,130,924	
	40,652		55,806		5,470		0		337,503		348,722		312,665		504,414	
	69,552		102,832		3,000		0		734,416		1,145,692		358,849		124,604	
	0		0		0		0		0		0		0		0	
	21,706		19,178		517		60		70,864		74,933		130,271		234,476	
	856		513		419		108		9,665		7,730		29,609		38,251	
	20,514		20,323		367		113		90,899		96,997		319,479		395,426	
	4,588		5,122		649		112		19,762		16,752		18,511		5,003	
	2,756		1,998		0		0		116		7,837		3,973		9,331	
	88,965		19,854		8,774		603		1,853,086		454,635		965,122		0	
	58		98		0		0		5,110		2,056		1,770		2,321	
	21,368		19,031		268		27		83,836		69,677		47,148		165,342	
	0	·		0		0		0		0		0		0		
	634,901		646,339		70,570		11,001		7,381,264		4,937,232		5,568,538		5,610,092	
	(5,107)		(5,030)		(402)		(73)		(112,104)		(160,788)		(53,086)		(236,948)	
	0		0		(970)		0		(82,577)		(82,152)		0		0	
	(32,509)		(940)		(161)		0		(162,221)		(557,164)		(36,114)		(21,731)	
	(143,391)		(39,365)		(11,118)		(1,000)		(3,458,082)		(607,223)		(2,003,102)		0	
	(345)		(2,623)		(189)		0		(1,357)		(600)		(7,846)		(13,813)	
	(330)		(438)		(34)		(6)		(2,660)		(2,772)		(3,382)		(5,575)	
	(529)		0		0		0		(1,354)		(2,164)		0		(17,828)	
	0		0		0		0		0		0		0		0	
	(1)		(2)		0		0		(681)		(68)		(27)		(33)	
	0		0		0		0		0		0		0		0	
	(1,027)		(870)		0		0		(1,043)		(680)		(65)		0	
	(35,680)		(29,190)		(133)		(68)		(33,384)		(28,530)		(141,264)		(115,772)	
	(3,143)		(3,197)		0		0		(80,228)		(11,490)		(61,607)		(83,222)	
	0		0		0		0		0		0		0		0	
	(222,062)		(81,655)		(13,007)		(1,147)		(3,935,691)		(1,453,631)		(2,306,493)		(494,922)	
	(222,002)		(01,033)		(13,007)		(1,147)		(3,333,031)		(1,433,031)		(८,३००,4५३)		(434,322)	
\$	412,839	\$	564,684	\$	57,563	\$	9,854	\$	3,445,573	\$	3,483,601	€	3,262,045	€	5,115,170	

	Emergi Bond			Emerging Bond ES		
(Amounts in thousands)	As at 31-Dec-2023	3	As at 31-Dec-2022	31-	As at Dec-2023	As at Dec-2022
Current Assets:						
Financial Assets at fair value through profit or loss:						
Transferable securities	\$ 2,843,626	\$	1,772,984	\$	83,869	\$ 6,270
Investment funds	233,751		131,643		0	0
Repurchase agreements	0		0		15,600	0
Deposits with credit institutions	48,155		7,054		134	4
Financial derivative instruments	135,418		315,328		1,505	269
Cash	16,830		35,990		961	127
Deposits with counterparty	68,149		51,091		1,388	39
Income receivable	49,909		35,522		1,604	122
Receivables for investments sold	222,222		26,063		10,117	0
Receivables for TBA investments sold	0		0		344	0
Receivables for Fund shares sold	1,423		4,086		0	0
Receivables for financial derivatives margin	70,465		102,125		1,372	11
Other assets	0		17		0	0
Total Current Assets	3,689,948		2,481,903		116,894	6,842
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments	(134,807)		(313,285)		(1,041)	(215)
Fair value of securities sold short	0		0		0	0
Payable for investments purchased	(296,249)		(28,070)		(10,705)	0
Payable for TBA investments purchased	0		0		(343)	0
Payable for Fund shares redeemed	(610)		(665)		0	0
Payable for management fee	(2,257)		(1,496)		(60)	(4)
Payable for reverse repurchase agreements	(281,349)		(85,313)		(722)	0
Payable for sale-buyback financing transactions	0		0		0	0
Expenses payable	(835)		(206)		(22)	(2)
Bank overdraft	0		0		0	0
Dividend payable	0		0		0	0
Payable for financial derivatives margin	(61,675)		(83,123)		(1,523)	(12)
Deposits from counterparty	(31,163)		(50,077)		(70)	0
Other liabilities	(62)		(30,077)		0	0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(809,007)		(562,235)		(14,486)	(233
Net Assets Attributable to Redeemable Participating Shareholders	\$ 2,880,941	\$	1,919,668	\$	102,408	\$ 6,609

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

	Emerging Bond		ets	Emergin Bond E				Emerging Corporate				PIMCO Emer		
3	As at 1-Dec-2023	3	As at 1-Dec-2022	As at 31-Dec-2023	3	As at 31-Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022
\$	3,933,972	\$	3,267,661	\$ 2,833,512	\$	2,422,256	\$	148,275	\$	143,387	\$	264,943	\$	181,600
Φ	192,346	Þ	52,797	0	Þ	2,422,230	Þ	6,863	Þ	16,518	Þ	836	Ą	14,797
	2.599		9,160	13.694		44,661		993		8,386		6,274		706
	60,900		2,227	45,181		1,659		2,753		0,300		5,043		137
	71,306		69,071	55,089		56,599		2,733		4,439		30,376		34,841
	11,960		4,943	7,900		2,605		805		262		2,267		1,447
	32,680		49,025	23,558		25,425		1,732		1,839		13,141		10,495
	65,470		52,462	46,301		37,299		2,052		1,039		3,143		1,549
	3,198		400	12,207		215		2,032		1,913		20,374		207
	162,903		26,106	12,207		4,814		5,331		1,285		22,390		0
	•		714			10,705		5,551		1,265		357		0
	32,733		25,590	7,335		10,705		707		984		6,457		5,129
	19,143		25,590	11,359 14		10,516		0		904		0,457		5,129
	U		U	14		U		U		U		U		U
	4,589,210		3,560,156	3,185,074		2,616,754		172,116		179,071		375,601		250,908
	(43,533)		(49,305)	(30,895)		(23,713)		(1,329)		(618)		(29,047)		(31,528)
	0		0	0		0		0		0		0		0
	(16,221)		(10,331)	(6,098)		(3,745)		(1,746)		(2,163)		(21,839)		0
	(217,275)		(49,405)	(128,520)		(7,710)		(8,675)		(2,563)		(22,311)		0
	(1,778)		(13,371)	(2,002)		(461)		(80)		(10)		(24)		(586)
	(2,776)		(2,521)	(2,046)		(1,929)		(159)		(172)		(99)		(64)
	(402,727)		(75,356)	(214,833)		(38,840)		(166)		0		(5,271)		0
	0		0	(56,665)		0		0		0		0		0
	(83)		(12)	(53)		(1)		(3)		0		(2)		(8)
	0		0	0		0		0		0		0		0
	(317)		(276)	(2,039)		(2,167)		0		0		(1)		0
	(33,004)		(15,372)	(19,603)		(9,012)		(974)		(1,872)		(13,257)		(10,037)
	(25,211)		(38,228)	(28,399)		(36,701)		(1,271)		(2,687)		(960)		(3,554)
	0		0	0		0		0		0		0		0
	(742.025)		/2E/ 177\	//01/153\		(124.270\		(14.402)		(10.005)		(02.911)		/AE 777\
\$	(742,925)	\$	(254,177) 3,305,979	(491,153) \$ 2,693,921	\$	(124,279) 2,492,475	\$	(14,403) 157,713	\$	(10,085) 168,986	\$	(92,811) 282,790	\$	(45,777) 205,131

	Eme	erging Mark Local Curr			PIMC Incom		
(Amounts in thousands)	31-	As at -Dec-2023	31-	As at Dec-2022	As at 31-Dec-2023	31	As at -Dec-2022
Current Assets:							
Financial Assets at fair value through profit or loss:							
Transferable securities	\$	17,763	\$	15,264	\$ 274,526	\$	254,108
Investment funds		1,837		2,058	0		0
Repurchase agreements		158		2,766	8,200		44,400
Deposits with credit institutions		363		78	0		0
Financial derivative instruments		1,223		4,060	7,131		5,555
Cash		153		185	1,059		1,533
Deposits with counterparty		305		282	2,915		2,737
Income receivable		112		87	1,980		1,372
Receivables for investments sold		233		1	20		80
Receivables for TBA investments sold		976		0	28,121		78,252
Receivables for Fund shares sold		7		11	459		221
Receivables for financial derivatives margin		233		254	5,731		4,814
Other assets		0		0	0		0
Total Current Assets		23,363		25,046	330,142		393,072
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(803)		(3,067)	(5,389)		(4,277)
Fair value of securities sold short		0		0	(443)		(2,630)
Payable for investments purchased		(1,028)		(109)	(138)		(707)
Payable for TBA investments purchased		(970)		0	(45,457)		(141,114)
Payable for Fund shares redeemed		(1)		(5)	(52)		(12)
Payable for management fee		(24)		(25)	(146)		(118)
Payable for reverse repurchase agreements		0		0	0		0
Payable for sale-buyback financing transactions		0		0	0		0
Expenses payable		0		(1)	(2)		(12)
Bank overdraft		0		0	0		0
Dividend payable		0		0	(1)		(1)
Payable for financial derivatives margin		(320)		(631)	(2,491)		(3,190)
Deposits from counterparty		(271)		(271)	(4,815)		(3,190)
Other liabilities		0		0	(4,613)		(3,030)
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(3,417)		(4,109)	(58,934)		(155,111)
Net Assets Attributable to Redeemable Participating Shareholders	\$	19,946	\$	20,937	\$ 271,208	\$	237,961

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

	Eu Bond			Euro Credit Fund					Euro I Bond	ncome Fund	2	Euro Long Average Duration Fund			
	As at		As at		As at		As at		As at		As at		As at		As at
3	1-Dec-2023	3	1-Dec-2022	31	-Dec-2023	31	-Dec-2022	3	1-Dec-2023	3	1-Dec-2022	3	1-Dec-2023	31	-Dec-2022
€	1,547,627	€	1,747,790	€	536,515	€	491,678	€	1,698,144	€	1,100,441	€	890,605	€	103,959
	164,208		181,654		9,501		50,689		135,514		134,815		38,073		4,940
	97,581		11,515		14,437		44,621		137,975		120,458		52,334		1,500
	0		0		0		0		0		0		0		0
	52,302		49,805		5,984		9,083		45,840		26,003		18,572		3,789
	3,541		3,052		3,470		12,028		17,714		7,361		1,236		397
	37,643		59,589		8,072		26,366		49,751		47,460		20,472		4,382
	10,531		8,903		6,584		4,187		10,060		8,869		12,456		1,039
	200		13,467		0		2,447		228		53,521		554		0
	319,172		168,280		46,380		1,073		615,833		117,074		91,778		6,332
	1,039		932		721		242		5,934		1,107		3,473		51
	12,883		105,486		10,537		33,489		33,918		19,325		4,174		16,625
	0		0		0		0		0		0		0		0
	2,246,727		2,350,473		642,201		675,903		2,750,911		1,636,434		1,133,727		143,014
	(32,678)		(122,819)		(5,319)		(13,081)		(23,982)		(27,457)		(8,349)		(18,830)
	0		0		0		0		0		0		0		0
	0		(95)		0		(7,404)		(190)		(22,578)		(3,877)		0
	(488,304)		(264,938)		(79,001)		(13,488)		(1,248,173)		(208,728)		(159,831)		(11,721)
	(1,343)		(405)		(443)		(85)		(1,212)		(1,033)		(70)		0
	(702)		(807)		(228)		(252)		(1,266)		(1,244)		(324)		(46)
	(1,041)		0		(8,176)		0		(4,268)		0		(10,485)		0
	0		0		0		0		0		0		0		0
	(6)		(5)		0		0		(21)		(17)		0		0
	0		0		0		0		0		0		0		0
	0		0		0		0		0		0		0		0
	(34,354)		(41,188)		(10,718)		(29,619)		(56,332)		(18,036)		(23, 159)		(2,369)
	(16,586)		(6,941)		(1,130)		(1,966)		(28,240)		(4,361)		(3,663)		0
	0		0		0		0		0		0		0		0
	(575,014)		(437,198)		(105,015)		(65,895)		(1,363,684)		(283,454)		(209,758)		(32,966)
€	1,671,713	€	1,913,275	€	537,186	€	610,008	€	1,387,227	€	1,352,980	€	923,969	€	110,048

		Eu Short-Te	iro erm Fu	nd	PIMCO European High Yield Bond Fund			
(Amounts in thousands)	31	As at -Dec-2023	31-	As at Dec-2022		As at Dec-2023	31	As at I-Dec-2022
Current Assets:								
Financial Assets at fair value through profit or loss:							_	
Transferable securities	€	174,163	€	330,698	€	306,261	€	157,222
Investment funds		0		0		18,291		8,700
Repurchase agreements		12,400		14,100		30,300		3,700
Deposits with credit institutions		0		0		0		0
Financial derivative instruments		208		5,409		4,615		2,007
Cash		448		896		2,070		3,440
Deposits with counterparty		1,628		6,396		9,203		2,986
Income receivable		1,173		1,735		4,039		1,897
Receivables for investments sold		1,971		63		1		32
Receivables for TBA investments sold		0		0		0		0
Receivables for Fund shares sold		2,058		550		981		71
Receivables for financial derivatives margin		702		5,754		2,730		1,485
Other assets		0		0		0		0
Total Current Assets		194,751		365,601		378,491		181,540
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(1,031)		(2,312)		(924)		(1,105)
Fair value of securities sold short		0		0		0		0
Payable for investments purchased		0		0		(1,470)		(4,181)
Payable for TBA investments purchased		0		0		0		0
Payable for Fund shares redeemed		(143)		(1,514)		(158)		(1)
Payable for management fee		(63)		(105)		(99)		(13)
Payable for reverse repurchase agreements		0		0		(1,858)		0
Payable for sale-buyback financing transactions		0		0		0		0
Expenses payable		0		0		0		0
Bank overdraft		0		0		0		0
Dividend payable		0		0		0		0
Payable for financial derivatives margin		0		(6,452)		(5,955)		(2,078)
Deposits from counterparty		0		(2,123)		(260)		(2,078)
Other liabilities		0		(2,123)		(200)		0
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(1,237)		(12,506)		(10,724)		(7,378)
Net Assets Attributable to Redeemable Participating Shareholders	€	193,514	€	353,095	€	367,767	€	174,162

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

PI	MCO Europe Opportun				Glo Advanta		ınd	Glo Bond		d	Global Bond ESG Fund				
31	As at -Dec-2023	31	As at -Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022	As at 31-Dec-2023		As at 31-Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022	
€	132,036	€	193,346	\$	558,153	\$	443,632	\$ 14,935,571	\$	11,361,097	\$	3,995,935	\$	2,913,880	
	7,680		18,800		18,210		18,242	1,311,189		1,120,979		0		5,649	
	1,000		4,400		534		1,408	371,917		1,346,970		165,958		1,157,847	
	0		0		0		0	0		0		0		0	
	2,387		7,774		29,981		25,927	701,868		518,391		194,051		94,009	
	383		640		3,823		3,907	51,511		32,207		13,203		8,552	
	1,906		4,772		15,196		15,524	497,830		478,539		110,870		125,721	
	955		1,077		3,128		2,702	59,192		51,007		18,670		10,094	
	698		1,622		8,712		9,551	277,948		279,220		26,215		26,307	
	16,715		12,293		271,238		96,161	6,650,551		4,755,367		1,499,812		450,850	
	635		293		1		3	24,912		77,660		4,091		3,518	
	2,956		4,861		18,679		22,907	406,567		658,178		102,970		164,909	
	0		0		0		0	0		0	0			0	
	167,351		249,878		927,655		639,964	25,289,056		20,679,615		6,131,775		4,961,336	
	·	213,0			·										
	(5,140)		(8,310)		(22,347)		(21,316)	(696,202)		(859,558)		(119,746)		(151,501)	
	0		0		(42,127)		(28,813)	(930,028)		(721,316)		(277,758)		(119,122)	
	0		(590)		(8,490)		(8,457)	(346,698)		(930,760)		(116,439)		(622,586)	
	(30,198)		(23,393)		(391,325)		(140,479)	(9,559,374)		(6,231,107)		(1,839,724)		(792,022)	
	(68)		(111)		(49)		(35)	(57,022)		(13,836)		(4,171)		(10,843)	
	(45)		(66)		(256)		(250)	(6,410)		(5,736)		(1,426)		(1,314)	
	0		0		0		(1,504)	(617)		(1,682)		0		0	
	0		0		0		0	0		0		0		0	
	0		0		(21)		(17)	(173)		(137)		(7)		(3)	
	0		0		0		0	0		0		0		0	
	0		0		0		0	(642)		(736)		(485)		(399)	
	(663)		(5,044)		(20,035)		(23,802)	(451,767)		(407,767)		(131,420)		(125,388)	
	(627)		(1,192)		(10,715)		(4,832)	(162,861)		(86,868)		(79,419)		(31,968)	
	0		0		0		0	0		0		0		0	
					-		-					-		-	
	(36,741)		(38,706)		(495,365)		(229,505)	(12,211,794)		(9,259,503)		(2,570,595)		(1,855,146)	
€	130,610	€	211,172	\$	432,290	\$	410,459	\$ 13,077,262	\$	11,420,112	\$	3,561,180	\$	3,106,190	

			al Bond S Fund	I	Global High Yield Bond Fund				
(Amounts in thousands)	3.	As at 1-Dec-2023	3	As at 1-Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022	
Current Assets:									
Financial Assets at fair value through profit or loss:					_				
Transferable securities	\$	962,952	\$	737,412	\$	2,863,479	\$	2,850,786	
Investment funds		10,172		47,322		76,320		201,583	
Repurchase agreements		1,005		1,625		0		11,412	
Deposits with credit institutions		0		0		0		0	
Financial derivative instruments		48,425		35,105		17,367		36,885	
Cash		8,288		5,507		1,951		26	
Deposits with counterparty		41,103		39,796		34,091		28,611	
Income receivable		4,201		3,559		41,913		40,375	
Receivables for investments sold		16,167		15,805		2,737		23	
Receivables for TBA investments sold		509,310		255,052		0		0	
Receivables for Fund shares sold		3,753		460		7,590		7,615	
Receivables for financial derivatives margin		32,367		56,123		11,285		788	
Other assets		0		0		95		223	
Total Current Assets		1,637,743		1,197,766		3,056,828		3,178,327	
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(48,860)		(63,177)		(7,830)		(20,824)	
Fair value of securities sold short		(97,971)		(76,200)		0		0	
Payable for investments purchased		(15,657)		(15,641)		(17,070)		0	
Payable for TBA investments purchased		(627,293)		(282,153)		0		0	
Payable for Fund shares redeemed		(1,908)		(75)		(3,108)		(13,817)	
Payable for management fee		(370)		(342)		(1,825)		(1,960)	
Payable for reverse repurchase agreements		0		0		(20,553)		(10,397)	
Payable for sale-buyback financing transactions		0		0		(20,555)		(10,557)	
Expenses payable		(6)		(7)		(23)		(123)	
Bank overdraft		0		0		0		(123)	
Dividend payable		0		0		(3,511)		(4,126)	
Payable for financial derivatives margin		(42,188)		(41,421)		(9,588)		(3,436)	
Deposits from counterparty		(3,364)		(2,728)		(13,070)		(20,776)	
Other liabilities		(3,364)		(2,728)		(13,070)		(20,776)	
Other habilities		0		U		0		0	
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(837,617)		(481,744)		(76,578)		(75,459)	
Net Assets Attributable to Redeemable Participating Shareholders	\$	800,126	\$	716,022	\$	2,980,250	\$	3,102,868	

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

	Global Inv Grade Cre		Global Inves Credit E				Global Lov Real Ret				Globa Returi		
	As at 31-Dec-2023	As at 31-Dec-2022	As at 31-Dec-2023	3	As at 1-Dec-2022	3.	As at 1-Dec-2023		As at 31-Dec-2022	3	As at 31-Dec-2023	3	As at 1-Dec-2022
	2. 200 2020	J. 500 2022	0.00000		. 500 2022		. 200 2020		J. 200 E0EE				. 500 2022
\$	10,091,319	\$ 9,778,544	\$ 2,410,642	\$	1,489,771	\$	1,923,658	\$	1,661,693	\$	3,700,069	\$	3,391,396
-	1,045,218	1,038,326	0		0	-	506	-	12,424		23,397		7,043
	177.113	75.423	1,300		15.240		2.889		1.053		2,878		2,245
	0	0	0		0		0		0		0		0
	179,275	212,298	34,989		33,293		28,421		50,766		53,168		106,832
	18,362	20,756	1,598		2,079		4,962		9,404		9,826		8,086
	189,977	275,295	25,954		30,302		24,578		18,687		53,688		46,251
	100,050	90,845	24,605		11,400		4,830		2,931		10,809		7,667
	213	34,506	1,105		52,816		1,088		94,773		437,235		68,378
	1,178,395	1,919,603	251,937		135,728		160,441		72,965		319,813		191,920
	21,980	30,854	4,337		1,945		777		574		921		4,737
	68,902	180,542	24,763		13,422		21,747		12,290		30,224		27,734
	0	0	0		0		0		0		0		0
	13,070,804	13,656,992	2,781,230		1,785,996		2,173,897		1,937,560		4,642,028		3,862,289
	(120,283)	(293,790)	(22,233)		(17,969)		(39,941)		(29,733)		(76,489)		(93,426)
	0	(136,255)	0		(5,887)		0		0		0		0
	(192)	0	0		(8,117)		(2,856)		(30,524)		(5,696)		0
	(2,021,670)	(2,481,720)	(394,267)		(202,456)		(287,563)		(132,585)		(576,267)		(325,573)
	(8,457)	(32,381)	(3,826)		(188)		(778)		(2,607)		(6,207)		(3,628)
	(5,770)	(5,738)	(948)		(605)		(606)		(735)		(1,299)		(1,447)
	(7,828)	(4,154)	(108,032)		(75,928)		(618,014)		(261,713)		(1,556,968)		(796,152)
	0	0	(36,861)		(75,925)		(24,686)		(79,599)		0		(9,519)
	(262)	(339)	(188)		(124)		(1)		(2)		(36)		(51)
	0	0	0		0		0		0		0		0
	(7,188)	(6,988)	(2,767)		(692)		(527)		(446)		(1,105)		(2,363)
	(85,679)	(82,017)	(10,054)		(13,852)		(9,704)		(18,182)		(16,758)		(35,345)
	(99,753)	(75,269)	(31,847)		(14,363)		(12,169)		(17,059)		(20,110)		(22,923)
	0	0	0		0		0		0		0		0
	(2,357,082)	(3,118,651)	(611,023)		(416,106)		(996,845)		(573,185)		(2,260,935)		(1,290,427)
\$	10,713,722	\$ 10,538,341	\$ 2,170,207	\$	1,369,890	\$	1,177,052	\$	1,364,375	\$	2,381,093	\$	2,571,862

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

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

	Infla Multi-As	ation set Fu	nd		Low A			Lo	w Duration Glo Grade Cre				Low Di		
3'	As at I-Dec-2023	31	As at -Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022	3	As at 1-Dec-2023	31	As at -Dec-2022	3	As at 1-Dec-2023		
\$	289,304	\$	320,121	\$	1,099,774	\$	1,235,606	\$	1,024,085	\$	691,422	\$	2,692,081	\$	1,213,608
Þ	28,256	Þ	68,975	Þ	82,593	Þ	85,631	Þ	16,247	Þ	643	Þ	199,001	Þ	106,140
	364		40.720		100.744		956		678		1.604		345,484		98,831
	0		40,720		100,744		930		0/8		1,004		343,464		0
	9,713		14,716		3,586		7,284		8,563		13,518		77,338		79,359
	1,667		0		2,008		2.692		892		390		7,667		6,374
	6,470		8,179		9,047		,		11,190		10.136		47,017		34,272
	462		688		•		24,403		•		5,082		•		
					7,935		6,394		10,372		202		11,731		7,264
	1,236		13		257,005		723		102.012				426		2,215
	67,319		10,546		239,895		380,707		102,013		69,997		988,905		367,632
	59		100		647		976		834		2,763		14,906		2,070
	7,218		7,201		8,585		7,914		3,456		11,170		31,081		21,540
	0		0		0		0		0		0		0		0
	412,068		471,259		1,811,819		1,753,286		1,178,330		806,927		4,415,637		1,939,305
	(14,826)		(10,695)		(7,795)		(14,403)		(5,543)		(11,395)		(48,681)		(64,082)
	0		0		(50,185)		(76,949)		0		(14,029)		(5,624)		(5,209)
	(80)		(2,206)		(41,000)		(2,924)		0		(1,062)		(99,442)		(9,219)
	(117,222)		(43,111)		(323,595)		(427,587)		(174,185)		(97,540)		(2,128,585)		(724,143)
	(988)		(1,769)		(627)		(1,987)		(1,818)		(422)		(2,117)		(185)
	(267)		(445)		(380)		(495)		(417)		(289)		(976)		(565)
	(15,063)		0		(525,595)		(144,857)		(6,973)		(12,776)		0		0
	(1,229)		0		(44,279)		(4,077)		(4,817)		(1,409)		0		0
	(3)		(5)		(187)		(10)		0		0		(24)		(24)
	0		(980)		0		0		0		0		0		0
	0		0		(16)		(13)		(44)		(20)		(600)		(247)
	(4,899)		(6,644)		(4,015)		(3,315)		(4,533)		(4,014)		(54,022)		(28,430)
	(4,243)		(2,326)		(4,300)		(3,911)		(7,157)		(9,222)		(45,261)		(22,821)
	0		0		0		0		0		0		0		0
	(158,820)		(68,181)		(1,001,974)		(680,528)		(205,487)		(152,178)		(2,385,332)		(854,925)
\$	253,248	\$	403,078	\$	809,845	\$	1,072,758	\$	972,843	\$	654,749	\$	2,030,305	\$	1,084,380

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

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

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

		Stra: Incom	tegic e Fund	I	Total Return Bond Fund			
(Amounts in thousands)	31	As at -Dec-2023	31-	As at ·Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022
Current Assets:								
Financial Assets at fair value through profit or loss:								. ===
Transferable securities	\$	654,744	\$	610,560	\$	5,908,989	\$	4,770,861
Investment funds		179		29,661		151,381		292,421
Repurchase agreements		605		781		732		170,895
Deposits with credit institutions		0		0		0		0
Financial derivative instruments		38,858		53,205		60,519		110,789
Cash		2,419		4,623		12,041		15,733
Deposits with counterparty		8,906		11,922		63,287		120,293
Income receivable		3,085		2,787		33,067		25,541
Receivables for investments sold		65		4,738		80		51,883
Receivables for TBA investments sold		154,850		224,967		2,343,513		2,180,028
Receivables for Fund shares sold		315		385		6,409		12,045
Receivables for financial derivatives margin		17,307		14,864		58,602		77,114
Other assets		0		0		0		0
Total Current Assets		881,333		958,493		8,638,620		7,827,603
Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments		(33,040)		(36,766)		(81,227)		(106,644)
Fair value of securities sold short		(13,890)		(13,092)		(34,262)		(68,457)
Payable for investments purchased		(8)		(741)		(81)		(6,344)
Payable for TBA investments purchased		(319,259)		(367,853)		(3,960,404)		(3,304,650)
Payable for Fund shares redeemed		(579)		(539)		(6,899)		(3,734)
Payable for management fee		(501)		(585)		(2,720)		(2,652
Payable for reverse repurchase agreements		(33,125)		0		(3,246)		(1,745)
Payable for sale-buyback financing transactions		(1,037)		0		(3,240)		(76,810)
Expenses payable		(131)		(17)		(206)		(210)
Bank overdraft		0		0		(200)		0
Dividend payable		0		0		(143)		(186
Payable for financial derivatives margin		(21,991)		(21,409)		(25,978)		(72,167
- ·								
Deposits from counterparty Other liabilities		(7,823)		(10,934) 0		(103,403)		(33,287
Other Habilities		U		U		U		U
Total Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders		(431,384)		(451,936)		(4,218,569)		(3,676,886
Net Assets Attributable to Redeemable Participating Shareholders	\$	449,949	\$	506,557	\$	4,420,051	\$	4,150,717

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

		DS Managed ategy Fund			porate Fund			UK Long Ter Bond	m Corp	oorate		US Hig Bond	h Yield Fund	i
31	As at I-Dec-2023	As at 31-Dec-2022		As at 31-Dec-2023		As at Dec-2022	31	As at -Dec-2023	31	As at -Dec-2022	3	As at 1-Dec-2023	3	As at 1-Dec-2022
\$	203,304	\$ 335,87	9 £	365,325	£	372,745	£	330,293	£	309,110	\$	1,770,912	\$	1,895,465
	23,640	41,69	3	18,137		5,370		0		0		74,138		39,162
	18,466	27,45	2	5,455		177		6,500		269		912		9,269
	0	60	0	0		0		0		0		0		0
	63,061	42,55	6	2,225		4,161		6,669		8,017		10,460		12,684
	4,102	3,99	4	1,280		1,084		1,177		0		1,581		550
	26,538	28,85	8	3,382		7,199		3,694		14,086		18,827		10,449
	1,340	1,60	1	5,404		4,405		5,519		4,594		29,726		31,884
	208	13	4	57		1,522		0		0		111		3,204
	12,700	25,22	1	19,621		0		25,877		0		0		0
	97	11,01	5	137		61		0		0		1,577		1,390
	19,620	17,27	0	6,788		7,000		1,024		15,391		3,338		270
	0		0	0		0		0		0		0		186
	373,076	536,27	3	427,811		403,724		380,753		351,467		1,911,582		2,004,513
	(66,665)	(44,10	9)	(2,583)		(1,718)		(841)		(3,697)		(4,499)		(1,517)
	0		0	0		0		0		0		0		0
	(203)	(52	3)	(1,403)		0		(67)		0		(13,824)		(4,262)
	(42,429)	(30,30	1)	(33,437)		0		(43,049)		0		0		0
	(81)	(3,55	2)	(524)		(70)		(4)		0		(3,060)		(2,743)
	(242)	(4.	3)	(106)		(127)		(123)		(131)		(1,080)		(1,173)
	0		0	(20,592)		0		(3,946)		0		(8,200)		0
	0		0	0		0		0		0		0		0
	(1)		0	0		0		0		0		(17)		(148)
	0		0	0		0		0		(2,154)		0		0
	(528)	(3.	7)	(1,838)		(1,865)		(393)		(371)		(42)		(20)
	(16,727)	(16,06	4)	(5,857)		(10,440)		(6,722)		(19,583)		(4,851)		(1,779)
	(5,854)	(5,03	0)	(410)		(331)		(840)		(511)		(3,122)		(7,949)
	0		0	0		0		0		0		0		0
	/422 =22'	/	0)	(65.775)		(4.4.===1)		/FF 225'		(26 : :=)		(20.555)		(40.50.1)
	(132,730)	(100,34	9)	(66,750)		(14,551)		(55,985)		(26,447)		(38,695)		(19,591)
\$	240,346	\$ 435,92	4 £	361,061	£	389,173	£	324,768	£	325,020	\$	1,872,887	\$	1,984,922

	US Investme Corporate B	
(Amounts in thousands)	As at 31-Dec-2023	As at 31-Dec-2022
Current Assets: Financial Assets at fair value through profit or loss: Transferable securities	\$ 487,346	\$ 346,399
Investment funds	18,239	38,657
Repurchase agreements	259	15,383
Deposits with credit institutions	0	0
Financial derivative instruments	7,317	8,390
Cash	680	796
Deposits with counterparty	8,358	12,615
Income receivable	5,209	3,400
Receivables for investments sold	8	27,549
Receivables for TBA investments sold	62,254	21,983
Receivables for Fund shares sold	759	2,561
Receivables for financial derivatives margin	2,128	5,621
Other assets	. 0	0
Total Current Assets Current Liabilities: Financial Liabilities at fair value through profit or loss: Financial derivative instruments	592,557	483,354
Fair value of securities sold short	(1,161)	(7,500)
	0	(2,035)
	(8)	0
Payable for TBA investments purchased	(100,772)	(39,829
Payable for Fund shares redeemed	(128)	(58
Payable for management fee	(235)	(182
Payable for reverse repurchase agreements	0	0
Payable for sale-buyback financing transactions	0	(38,655)
Expenses payable Bank overdraft	0	0
	. 0 .	0
Dividend payable	(394)	(156)
Payable for financial derivatives margin	(7,154)	(4,541)
Deposits from counterparty	(1,844)	(1,876)
Other liabilities .	0	0
Fotal Current Liabilities excluding Net Assets Attributable to Redeemable Participating Shareholders	(111,696)	(94,832)
Net Assets Attributable to Redeemable Participating Shareholders	\$ 480,861	388,522

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

On behalf of the Board of Directors:

Director: Craig A. Dawson

Director: David M. Kennedy

David M Kennady

Date: 25 April 2024

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

	US Short-1	Term Fund	Company Total*					
3	As at 1-Dec-2023	As at 31-Dec-2022		As at 31-Dec-2023		As at 31-Dec-2022		
\$	1,683,085	\$ 1,891,711	\$	200,471,776	\$	158,067,452		
	184,482	226,018		6,375,691		7,205,963		
	4,561	154,472		5,072,632		10,455,165		
	0	0		162,529		11,759		
	716	10,584		7,073,805		8,087,908		
	1,292	1,993		363,899		369,095		
	12,558	18,130		3,986,039		4,738,366		
	13,665	12,016		1,328,589		1,097,303		
	314	4,313		1,479,653		1,035,370		
	0	0		48,619,873		36,037,151		
	6,660	6,106		416,969		405,829		
	7,819	5,389		3,338,437		3,520,113		
	0	0		351		662		
	1,915,152	2,330,732		278,690,243		231,032,136		
	(0.435)	(F. 00 A)		(5.207.202)		(7,000,054)		
	(8,435)	(5,824)		(5,397,203)		(7,088,064)		
	0	(1.420)		(2,950,061)		(2,699,152)		
	0	(1,430)		(1,786,064)		(3,353,495)		
		(2,660)		(91,155,892)		(57,317,614)		
	(5,085)	(2,669)		(246,185)		(417,932)		
	(583)	(722)		(115,314) (4,637,552)		(108,234)		
	(43,894)	0		(217,863)		(303,953)		
	(2)	(4)		(8,387)		(7,630)		
	0	0		(1,140)		(20,563)		
	0	0		(31,351)		(30,796)		
	(2,187)	(4,603)		(4,700,999)		(4,103,580)		
	(760)	(5,365)		(2,339,615)		(1,182,210)		
	(700)	(5,505)		(62)		(3)		
	<u> </u>	0		(02)		(5)		
	(60,946)	(20,617)		(113,587,688)		(79,507,617)		
\$	1,854,206	\$ 2,310,115	\$	165,102,555	\$	151,524,519		

Statement of Operations

		Asia High ond Fund	Asia St Interest B	rategic ond Fund
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
Income				
Interest and dividend income	\$ 240,534	\$ 215,235	\$ 17,723	\$ 15,190
Other income	0	0	65	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(398,489)	(437,831)	(39,020)	(25,277)
Net realised gain/(loss) on financial derivative instruments	23,335	(75,534)	1,905	(12,295)
Net realised gain/(loss) on foreign currency	1,147	333	96	152
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	179,674	(288,652)	28,190	(26,718)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(20,137)	15,038	(2,175)	2,022
Net change in unrealised appreciation/(depreciation) on foreign currency	82	(22)	6	0
Total Investment Income/(Loss)	26,146	(571,433)	6,790	(46,926)
Operating Expenses Management fee	(18,191)	(19,675)	(1,738)	(1,966)
Service fee	(255)	(570)	0	0
Trail fee	(126)	(167)	0	0
Other expenses	(4)	(3)	0	0
Total Expenses	(18,576)	(20,415)	(1,738)	(1,966)
Reimbursement by Investment Advisors	17	17	4	4
Net Operating Expenses	(18,559)	(20,398)	(1,734)	(1,962)
Net Investment Income/(Loss)	7,587	(591,831)	5,056	(48,888)
Finance Costs				
Interest expense	(224)	(165)	(42)	(17)
Credit facility expense	(182)	0	0	0
Distributions to Redeemable Participating Shareholders	(31,183)	(42,838)	(8,398)	(7,980)
Net Equalisation Credits and (Charges)	(586)	(557)	(1,093)	(49)
Total Finance Costs	(32,175)	(43,560)	(9,533)	(8,046)
Profit/(Loss) for the Year before Tax	(24,588)	(635,391)	(4,477)	(56,934)
Withholding taxes on dividends and other investment income	(29)	23	(2)	3
Capital Gains Tax	0	0	0	0
Profit/(Loss) for the Year after Tax	(24,617)	(635,368)	(4,479)	(56,931)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ (24,617)	\$ (635,368)	\$ (4,479)	\$ (56,931)

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

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

	nnced Income wth Fund ⁽¹⁾		Capital ies Fund		Climate Fund	Commod Return	
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
31 DCC 2023	31 000 2022	31 DCC 2023	31 DCC 2022	31 Dec 2023	31 DCC 2022	31 DCC 2023	31 Dec 2022
\$ 25,321	\$ 15,505	\$ 337,190	\$ 321,673	\$ 9,277	\$ 6,811	\$ 39,408	\$ 118,558
729	0	15	0	0	0	68	0
(20.070)	(52,000)	(652,024)	(220,627)	(46.220)	(21.004)	(50.210)	(70.011)
(28,078)	(53,006)	(652,021)	(339,637)	(16,329)	(21,894)	(60,310)	(70,911)
57,818	(108,236)	(4,525)	281,327	319	(3,655)	(139,912)	302,706
(1,834)	(849)	(22,530)	(92,745)	(22)	(3)	(388)	(8,645)
23,487	(30,206)	875,084	(1,370,283)	36,903	(49,332)	100,823	(183,928)
10,772	(34,286)	(23,075)	9,513	(2,505)	(1,924)	(8,141)	(59,310)
(654)	567	466	473	23	35	(653)	701
87,561	(210,511)	510,604	(1,189,679)	27,666	(69,962)	(69,105)	99,171
(9,476)	(10,327)	(52,909)	(63,252)	(1,638)	(1,683)	(11,156)	(18,878)
(37)	(31)	(1,039)	(1,606)	0	(9)	(113)	(252)
0	0	(1,176)	(1,243)	0	0	0	0
(1)	(2)	(573)	(656)	(11)	(15)	(1)	(2)
(9,514)	(10,360)	(55,697)	(66,757)	(1,649)	(1,707)	(11,270)	(19,132)
327	352	0	302	0	0	0	0
(9,187)	(10,008)	(55,697)	(66,455)	(1,649)	(1,707)	(11,270)	(19,132)
78,374	(220,519)	454,907	(1,256,134)	26,017	(71,669)	(80,375)	80,039
(479)	(235)	(18,823)	(10,267)	(8)	(6)	(18,977)	(6,180)
0	0	0	0	0	0	0	0
(2,909)	(2,897)	(76,063)	(84,957)	(3,580)	(2,206)	(712)	(336)
(4)	(516)	(3,230)	(2,829)	(33)	40	(24)	41
(3,392)	(3,648)	(98,116)	(98,053)	(3,621)	(2,172)	(19,713)	(6,475)
74.000	(224.167)	256 701	/1 254 107\	22.200	(72.041)	(100.000)	72 564
74,982	(224,167)	356,791	(1,354,187)	22,396	(73,841)	(100,088)	73,564
(982)	(721)	(12)	(609)	(5)	3	1	0
(41)	0	0	0	0	0 (72,020)	0	0
73,959	(224,888)	356,779	(1,354,796)	22,391	(73,838)	(100,087)	73,564
\$ 73,959	\$ (224,888)	\$ 356,779	\$ (1,354,796)	\$ 22,391	\$ (73,838)	\$ (100,087)	\$ 73,564

Statement of Operations (Cont.)

	Орј		Credit es Bond Fu	nd			
(Amounts in thousands)		r Ended Dec-2023	Year End 31-Dec-20		ar Ended Dec-2023	\$ 423, (732, (1,031, (127, (1,569, (137, (2, (3,176, (117, (119, (117, (3,293, (139, (145,	Year Ended 31-Dec-2022
Income							
Interest and dividend income	\$	5,811	\$ 4,8	395	\$ 411,737	\$	423,503
Other income		65		0	1,915		0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions		(1,626)	(5,5	524)	(479,821)		(732,205)
Net realised gain/(loss) on financial derivative instruments		1,275	(2,1	140)	10,883		(1,031,422)
Net realised gain/(loss) on foreign currency		(48)		(53)	(48,678)		(127,348)
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions		5,126	(9,0)50)	821,317		(1,569,253)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments		(248)	3	350	125,129		(137,498)
Net change in unrealised appreciation/(depreciation) on foreign currency		6		(9)	(236)		(2,364)
Total Investment Income/(Loss)		10,361	(11,5	531)	842,246		(3,176,587)
Operating Expenses							
Management fee		(1,056)	(1,2	271)	(85,385)		(117,086)
Service fee		0		0	(602)		(575)
Trail fee		0		0	(712)		(945)
Other expenses		(2)		(3)	(753)		(488)
Total Expenses		(1,058)	(1,2	274)	(87,452)		(119,094)
Reimbursement by Investment Advisors		1		1	937		1,707
Net Operating Expenses		(1,057)	(1,2	273)	(86,515)		(117,387)
Net Investment Income/(Loss)		9,304	(12,8	304)	755,731		(3,293,974)
Finance Costs							
Interest expense		(56)	(1	155)	(4,384)		(520)
Credit facility expense		0		0	0		0
Distributions to Redeemable Participating Shareholders		0		0	(121,740)		(139,762)
Net Equalisation Credits and (Charges)		0		0	(3,769)		(5,667)
Total Finance Costs		(56)	(1	155)	(129,893)		(145,949)
Profit/(Loss) for the Year before Tax		9,248	(12,9	959)	625,838		(3,439,923)
Withholding taxes on dividends and other investment income		(4)		5	9		175
Capital Gains Tax		0		0	0		0
Profit/(Loss) for the Year after Tax		9,244	(12,9	954)	625,847		(3,439,748)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$	9,244	\$ (12,9	954)	\$ 625,847	\$	(3,439,748)

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

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

Statement of Operations (Cont.)

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

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

	y Markets Fund	Emerging Bond ES	Markets GG Fund	Emerging Corporate		PIMCO Emer	ging Markets ities Fund
ear Ended -Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
\$ 230,979	\$ 190,399	\$ 153,857	\$ 120,478	\$ 8,637	\$ 7,612	\$ 12,020	\$ 9,073
1,306	0	0	0	274	0	0	0
(117,785)	(411,715)	(135,800)	(132,949)	(10,598)	(10,629)	(14,456)	(34,162)
4,964	(197,333)	26,172	(169,322)	5,550	(12,531)	14,250	(446)
1,954	(5,189)	(295)	(2,769)	(76)	(101)	(427)	410
317,481	(486,975)	274,519	(496,113)	12,923	(25,227)	16,877	(11,867)
4,407	6,524	(7,160)	23,079	(2,724)	2,628	(687)	(811)
(268)	(79)	(3,116)	(644)	11	5	(26)	24
443,038	(904,368)	308,177	(658,240)	13,997	(38,243)	27,551	(37,779)
(30,246)	(31,503)	(22,835)	(21,416)	(1,941)	(2,073)	(934)	(1,565)
(26)	(30)	(10)	(8)	0	0	0	0
(119)	(146)	(5)	(6)	0	0	0	0
(9)	(5)	(11)	(3)	(1.041)	(2,073)	(934)	(1,565)
(30,400)	(31,684)	(22,861)	(21,433)	(1,941)	(2,073)	(934)	(1,505)
(30,400)	(31,684)	(22,861)	(21,433)	(1,941)	(2,073)	(932)	(1,563)
(50,400)	(51,004)	(22,001)	(21,433)	(1,541)	(2,073)	(332)	(1,303)
412,638	(936,052)	285,316	(679,673)	12,056	(40,316)	26,619	(39,342)
(7,664)	(2,019)	(3,648)	(719)	(52)	(18)	(301)	(9)
0	0	0	0	0	0	0	0
(42,330)	(45,471)	(28,649)	(28,379)	0	0	(53)	(20)
690	(690)	(798)	482	0	0	0	(1)
(49,304)	(48,180)	(33,095)	(28,616)	(52)	(18)	(354)	(30)
363,334	(984,232)	252,221	(708,289)	12,004	(40,334)	26,265	(39,372)
(370)	(171)	(255)	24	(17)	(3)	(77)	(78)
(76)	0	(52)	0	(3)	0	6	(2)
362,888	(984,403)	251,914	(708,265)	11,984	(40,337)	26,194	(39,452)
\$ 362,888	\$ (984,403)	\$ 251,914	\$ (708,265)	\$ 11,984	\$ (40,337)	\$ 26,194	\$ (39,452)

Statement of Operations (Cont.)

		ets Short-Term ency Fund	Income Fund		
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Income					
Interest and dividend income	\$ 1,143	\$ 630	\$ 12,268	\$ 4,921	
Other income	144	0	0	0	
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(215)	(1,875)	(3,871)	(1,520)	
Net realised gain/(loss) on financial derivative instruments	665	296	431	(1,583)	
Net realised gain/(loss) on foreign currency	75	32	616	(62)	
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	820	(922)	10,748	(20,930)	
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	(464)	480	327	91	
Net change in unrealised appreciation/(depreciation) on foreign currency	(4)	(16)	82	(46)	
Total Investment Income/(Loss)	2,164	(1,375)	20,601	(19,129)	
Operating Expenses Management fee	(296)	(361)	(1,632)	(1,005)	
Service fee	(290)	0	(1,032)	(1,003)	
Trail fee	0	0	(39)	(4)	
Other expenses	0	0	(12)	(8)	
Total Expenses	(296)	(361)	(1,683)	(1,017)	
Reimbursement by Investment Advisors	6	7	0	0	
Net Operating Expenses	(290)	(354)	(1,683)	(1,017)	
	()	(,	() ,	() - /	
Net Investment Income/(Loss)	1,874	(1,729)	18,918	(20,146)	
Finance Costs					
Interest expense	(15)	(5)	(261)	0	
Credit facility expense	0	0	0	0	
Distributions to Redeemable Participating Shareholders	0	0	(3,339)	(1,282)	
Net Equalisation Credits and (Charges)	0	0	193	40	
Total Finance Costs	(15)	(5)	(3,407)	(1,242)	
Profit/(Loss) for the Year before Tax	1,859	(1,734)	15,511	(21,388)	
Withholding taxes on dividends and other investment income	(4)	(3)	(94)	(9)	
Capital Gains Tax	1	0	0	0	
Profit/(Loss) for the Year after Tax	1,856	(1,737)	15,417	(21,397)	
Ingrance//Degraces) in Not Accets Attributable to					
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 1,856	\$ (1,737)	\$ 15,417	\$ (21,397)	

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

	uro d Fund		uro t Fund		ncome I Fund	Euro Long Duratio	g Average on Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022						
31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
€ 49,273	€ 33,483	€ 17,331	€ 12,380	€ 47,773	€ 40,277	€ 12,247	€ 1,889
359	0	17	0	12	0	62	0
(127,635)	(99,204)	(31,148)	(37,541)	(76,420)	(93,499)	(26,211)	(7,406)
(2,508)	(79,983)	3,702	(74,566)	10,779	(26,595)	(16,677)	(10,447)
5,432	423	728	2,974	(6,071)	9,992	(161)	(10)
5,452	423	720	2,974	(0,071)	9,992	(101)	(10)
135,817	(209,845)	57,872	(64,593)	99,838	(166,879)	51,871	(32,163)
89,992	(36,654)	4,495	(2,141)	23,333	(14,850)	25,783	(10,591)
748	2,140	(41)	711	17,883	2,773	1,379	150
151,478	(389,640)	52,956	(162,776)	117,127	(248,781)	48,293	(58,578)
(9,458)	(11,086)	(2,919)	(3,957)	(14,616)	(18,349)	(1,700)	(597)
(63)	(66)	0	0	(69)	(73)	0	0
0	(9)	0	0	0	0	0	0
(19)	(3)	(1)	(1)	(195)	(156)	0	0
(9,540)	(11,164)	(2,920)	(3,958)	(14,880)	(18,578)	(1,700)	(597)
605	625	157	179	391	313	56	17
(8,935)	(10,539)	(2,763)	(3,779)	(14,489)	(18,265)	(1,644)	(580)
142,543	(400,179)	50,193	(166,555)	102,638	(267,046)	46,649	(59,158)
(412)	(204)	(219)	(179)	(689)	(102)	(179)	(14)
0	0	0	0	0	0	0	0
(1,143)	(969)	(379)	(1,172)	(14,822)	(14,923)	0	0
(57)	7	(38)	(99)	(26)	(1,288)	0	0
(1,612)	(1,166)	(636)	(1,450)	(15,537)	(16,313)	(179)	(14)
140,931	(401,345)	49,557	(168,005)	87,101	(283,359)	46,470	(59,172)
(91)	(2)	0	4	1	4	(27)	0
(91)	0	0	0	0	0	(27)	0
	(401,347)	-	(168,001)	87,102		-	
140,840	(401,347)	49,557	(100,001)	0/,102	(283,355)	46,443	(59,172)
€ 140,840	€ (401,347)	€ 49,557	€ (168,001)	€ 87,102	€ (283,355)	€ 46,443	€ (59,172)

Statement of Operations (Cont.)

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

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

	opean Short-Term tunities Fund	Glo Advanta			bal Fund		l Bond Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
€ 5,406	€ 5,046	\$ 15,702	\$ 19,358	\$ 366,989	\$ 280,279	\$ 107,374	\$ 45,557
2	0	167	0	3,704	0	0	0
(9,385)	(22,144)	(13,630)	(15,302)	(437,741)	(472,968)	(72,539)	(191,964)
1,733	20,693	6,847	(16,446)	282,536	64,670	35,682	(1,708)
163	383	(38)	(143)	(69,520)	(37,039)	132	(6,537)
103	303	(50)	(175)	(05,520)	(57,055)	132	(0,337)
12,182	(16,574)	28,378	(65,430)	615,232	(1,518,236)	102,932	(179,201)
(3,611)	2,641	2,302	2,911	329,829	(349,556)	128,516	(74,875)
237	123	(304)	(46)	(8,718)	3,275	(1,905)	1,827
6,727	(9,832)	39,424	(75,098)	1,082,311	(2,029,575)	300,192	(406,901)
(657)	(1.114)	(2,934)	(3,204)	(75,151)	(73,778)	(16,187)	(11,828)
0	0	0	(3,204)	(1,629)	(1,350)	(38)	(38)
0	0	0	0	(1,023)	(118)	(5)	(3)
(6)	0	(11)	(7)	(158)	(149)	(4)	(3)
(663)	(1,114)	(2,945)	(3,211)	(77,060)	(75,395)	(16,234)	(11,872)
47	90	0	0	2,817	3,016	0	0
(616)	(1,024)	(2,945)	(3,211)	(74,243)	(72,379)	(16,234)	(11,872)
, ,		, ,	, , ,	, , ,	,		
6,111	(10,856)	36,479	(78,309)	1,008,068	(2,101,954)	283,958	(418,773)
(29)	(52)	(590)	(311)	(7,095)	(1,977)	(2,164)	(463)
0	0	0	0	0	0	0	0
0	0	(4,221)	(3,851)	(32,992)	(28,813)	(13,441)	(7,667)
0	0	0	19	618	2,479	(362)	624
(29)	(52)	(4,811)	(4,143)	(39,469)	(28,311)	(15,967)	(7,506)
6,082	(10,908)	31,668	(82,452)	968,599	(2,130,265)	267,991	(426,279)
(10)	(1)	(12)	(28)	(1,008)	(366)	(720)	(45)
0	0	(4)	4	9	(9)	0	0
6,072	(10,909)	31,652	(82,476)	967,600	(2,130,640)	267,271	(426,324)
€ 6,072	€ (10,909)	\$ 31,652	\$ (82,476)	\$ 967,600	\$ (2,130,640)	\$ 267,271	\$ (426,324)

Statement of Operations (Cont.)

		l Bond Fund	Global High Yield Bond Fund		
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	
Income					
Interest and dividend income	\$ 21,891	\$ 18,377	\$ 169,394	\$ 188,614	
Other income	286	0	999	0	
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(20,413)	(26,490)	(189,918)	(169,761)	
Net realised gain/(loss) on financial derivative instruments	15,144	36,891	39,818	(171,171)	
Net realised gain/(loss) on foreign currency	(1,482)	(2,783)	(1,037)	(11,131)	
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	33,442	(98,263)	404,787	(601,507)	
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	26,187	(19,836)	(6,554)	(8,034)	
Net change in unrealised appreciation/(depreciation) on foreign currency	(856)	820	(762)	432	
Total Investment Income/(Loss)	74,199	(91,284)	416,727	(772,558)	
Operating Expenses	(4.000)	(4.222)	(22.027)	(27.465)	
Management fee Service fee	(4,099)	(4,332)	(22,037)	(27,465)	
Trail fee	(23)	(29)	(30)	(59)	
Other expenses	(51) (11)	(57)	(232)	(335)	
Total Expenses	(4,184)	(4,422)	(22,380)	(27,921)	
Reimbursement by Investment Advisors	(4,104)	(4,422)	(22,360)	(27,921)	
Net Operating Expenses	(4,183)	(4,420)	(22,380)	(27,921)	
Net Operating Expenses	(4,165)	(4,420)	(22,360)	(27,321)	
Net Investment Income/(Loss)	70,016	(95,704)	394,347	(800,479)	
Finance Costs					
Interest expense	(456)	(268)	(998)	(436)	
Credit facility expense	0	0	(673)	(704)	
Distributions to Redeemable Participating Shareholders	(2,446)	(1,708)	(50,569)	(60,236)	
Net Equalisation Credits and (Charges)	16	(133)	215	(866)	
Total Finance Costs	(2,886)	(2,109)	(52,025)	(62,242)	
Profit/(Loss) for the Year before Tax	67,130	(97,813)	342,322	(862,721)	
Withholding taxes on dividends and other investment income	(65)	(10)	0	0	
Capital Gains Tax	0	0	0	0	
Profit/(Loss) for the Year after Tax	67,065	(97,823)	342,322	(862,721)	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 67,065	\$ (97,823)	\$ 342,322	\$ (862,721)	

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

	bal Investment de Credit Fund		estment Grade ESG Fund		Duration Real rn Fund		nl Real n Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
\$ 432,79	390,373	\$ 74,378	\$ 38,525	\$ 56,203	\$ 88,002	\$ 83,713	\$ 281,845
3.97		ŷ /4,570 0	0	0	0	1.734	0
3,31	9 0	U	U	U	U	1,734	0
(634,78	(661,979)	(59,556)	(94,471)	(32,996)	(45,666)	(101,995)	(335,981)
65,39	05 (643,008)	25,153	(58,018)	40,846	14,927	46,010	206,342
(5,48	36) (47,103)	5,453	(6,533)	(642)	(5,085)	(5,486)	(30,133)
1,090,19	(1,965,880)	154,912	(242,999)	82,088	(130,314)	223,714	(810,716)
153,44	6 (65,555)	(2,609)	7,204	(32,799)	14,994	(38,176)	862
(4,85	3,046	(37)	327	(176)	(113)	(1,821)	(1,087)
1,100,69	(2,990,106)	197,694	(355,965)	112,524	(63,255)	207,693	(688,868)
(69,51	8) (75,989)	(9,272)	(6,912)	(8,133)	(7.358)	(15,905)	(19,357)
(2,13	, , , ,		(1)	(22)	(24)	(280)	(434)
(1,11			(1,331)	0	0	(196)	(283)
(15			(1)	(2)	(1)	(3)	(4)
(72,92	, , ,		(8,245)	(8,157)	(7,383)	(16,384)	(20,078)
89	, , , ,	0	0	0	0	0	0
(72,02	(79,205)	(11,032)	(8,245)	(8,157)	(7,383)	(16,384)	(20,078)
, ,	, , , ,		, , ,	,		, , ,	, , ,
1,028,66	(3,069,311)	186,662	(364,210)	104,367	(70,638)	191,309	(708,946)
(2.09	(2,270)	(7,379)	(1.223)	(23,559)	(3.723)	(46,244)	(12,708)
(-/	0 0	0	0	0	0	0	0
(100,34	(98,678)	(17,614)	(11,513)	(5,067)	(7,400)	(20,393)	(35,436)
	5 (5,052)		707	(69)	12	1,196	(45)
(102,43			(12,029)	(28,695)	(11,111)	(65,441)	(48,189)
		, , ,	, , ,	,			, , ,
926,22	(3,175,311)	161,537	(376,239)	75,672	(81,749)	125,868	(757,135)
(49	06) (425)	(77)	(38)	(29)	0	(31)	7
1	8 (18)	0	0	0	0	2	(2)
925,75	(3,175,754)	161,460	(376,277)	75,643	(81,749)	125,839	(757,130)
\$ 925,75	50 \$ (3,175,754)	\$ 161,460	\$ (376,277)	\$ 75,643	\$ (81,749)	\$ 125,839	\$ (757,130)

Statement of Operations (Cont.)

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

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

	ation sset Fund	Low Av Duratio			lobal Investment redit Fund		uration e Fund
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022
31 BCC 2023	3. 500 2022	31 500 2023	31 500 2022	31 500 2023	31 500 2022	31 200 2023	31 500 2022
\$ 9,392	\$ 18,013	\$ 47,293	\$ 25,484	\$ 34,589	\$ 14,422	\$ 73,744	\$ 39,539
2	0	447	0	0	0	0	0
(8,994)	(11,601)	(22,219)	(42,813)	(11,239)	(20,974)	(32,020)	(56,562)
11,493	(14,589)	(5,675)	10,878	6,089	(52,392)	21,011	(38,394)
(654)	(1,046)	(133)	(1,316)	(737)	(1,354)	2,090	(394)
(034)	(1,040)	(133)	(1,510)	(757)	(1,334)	2,090	(394)
18,657	(43,168)	39,445	(57,779)	44,578	(35,028)	81,076	(91,374)
(8,175)	3,742	1,240	(1,564)	1,050	(1,725)	11,644	4,463
(5)	46	(223)	253	(152)	115	(488)	(601)
21,716	(48,603)	60,175	(66,857)	74,178	(96,936)	157,057	(143,323)
(4,033)	(4,863)	(5,214)	(7,440)	(4,399)	(3,531)	(9,191)	(7,436)
0	0	(57)	(84)	0	0	0	(1)
(36)	(41)	(47)	(59)	0	0	0	0
0	0	(3)	(3)	(1)	(1)	(11)	(2)
(4,069)	(4,904)	(5,321)	(7,586)	(4,400)	(3,532)	(9,202)	(7,439)
0	0	168	169	0	0	0	0
(4,069)	(4,904)	(5,153)	(7,417)	(4,400)	(3,532)	(9,202)	(7,439)
17,647	(53,507)	55,022	(74,274)	69,778	(100,468)	147,855	(150,762)
(344)	(42)	(9,866)	(1,538)	(1,541)	(323)	(741)	(200)
0	0	0	0	0	0	0	0
(571)	(732)	(1,606)	(985)	(538)	(399)	(8,680)	(4,686)
17	50	(110)	51	0	3	2,000	(564)
(898)	(724)	(11,582)	(2,472)	(2,079)	(719)	(7,421)	(5,450)
16.740	/F.4.221\	42.440	(76.746)	67.600	(101 107)	140 424	(150 212)
16,749	(54,231)	43,440	(76,746)	67,699	(101,187)	140,434	(156,212)
(300)	(369)	(17)	(33)	(10)	0	(8)	(5)
0	0	(179)	0 (76 770)	0	0	0	0
16,449	(54,600)	43,244	(76,779)	67,689	(101,187)	140,426	(156,217)
\$ 16,449	\$ (54,600)	\$ 43,244	\$ (76,779)	\$ 67,689	\$ (101,187)	\$ 140,426	\$ (156,217)

Statement of Operations (Cont.)

		uration ities Fund		n Opportunities i Fund
(Amounts in thousands)	Year Ended 31-Dec-2023	Year Ended 31-Dec-2022	Year Ended 31-Dec-2023	Period from 27-Jul-2022 to 31-Dec-2022
Income				
Interest and dividend income	\$ 43,539	\$ 55,391	\$ 228	\$ 62
Other income	0	0	0	0
Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	(39,342)	(193,300)	(30)	2
Net realised gain/(loss) on financial derivative instruments	(10,481)	(377,025)	(20)	(37)
Net realised gain/(loss) on foreign currency	10,187	(6,253)	(5)	9
Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions	71,442	(143,747)	133	(22)
Net change in unrealised appreciation/(depreciation) on financial derivative instruments	39,829	(76,554)	15	(45)
Net change in unrealised appreciation/(depreciation) on foreign currency	167	132	0	1
Total Investment Income/(Loss)	115,341	(741,356)	321	(30)
Operating Expenses				
Management fee	(5,106)	(13,186)	(26)	(11)
Service fee	(15)	(20)	0	0
Trail fee	0	0	0	0
Other expenses	(26)	(7)	0	0
Total Expenses	(5,147)	(13,213)	(26)	(11)
Reimbursement by Investment Advisors	209	214	0	0
Net Operating Expenses	(4,938)	(12,999)	(26)	(11)
Net Investment Income/(Loss)	110,403	(754,355)	295	(41)
Finance Costs				
Interest expense	(752)	(379)	0	0
Credit facility expense	0	0	0	0
Distributions to Redeemable Participating Shareholders	(5,757)	(7,886)	(1)	0
Net Equalisation Credits and (Charges)	(541)	104	0	0
Total Finance Costs	(7,050)	(8,161)	(1)	0
Profit/(Loss) for the Year before Tax	103,353	(762,516)	294	(41)
Withholding taxes on dividends and other investment income	93	(87)	(2)	0
Capital Gains Tax	(159)	(7)	0	0
Profit/(Loss) for the Year after Tax	103,287	(762,610)	292	(41)
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations	\$ 103,287	\$ (762,610)	\$ 292	\$ (41)

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

	P & Energy ture Fund	Mortgage Opp	ortunities Fund		PLUS [™] Ind	PIMCO StocksPLUS™ AR Fund					
Year Ended	Year Ended	Year Ended	Year Ended	Year Ended	Year Ended	Year Ended	Year Ended				
31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022				
\$ 4,688	\$ 4,517	\$ 48,765	\$ 64,142	\$ 78,334	\$ 33,258	\$ 468	\$ 200				
0	0	0	0	34	0	0	0				
3,004	12,875	(53,254)	(104,200)	(27,114)	(81,088)	(192)	(38)				
10,690	9,251	30,901	(29,390)	254,209	(489,873)	2,220	(2,250)				
17	(73)	(2,540)	(5,448)	(3,796)	(4,542)	(26)	18				
.,	(13)	(2,310)	(3,110)	(5,150)	(1,312)	(20)	10				
(1,568)	(1,853)	79,879	(167,826)	48,513	(73,113)	233	(374)				
(1,244)	815	(27,098)	(16,819)	26,357	(87,127)	9	(231)				
3	3	1,428	(1,441)	68	(18)	0	0				
15,590	25,535	78,081	(260,982)	376,605	(702,503)	2,712	(2,675)				
(1,104)	(1,351)	(5,672)	(9,762)	(11,635)	(12,870)	(76)	(73)				
0	0	(88)	(116)	(85)	(60)	0	0				
0	0	(9)	(1)	0	0	0	0				
0	0	(8)	(17)	(27)	(6)	0	0				
(1,104)	(1,351)	(5,777)	(9,896)	(11,747)	(12,936)	(76)	(73)				
0	0	0	0	0	0	1	1				
(1,104)	(1,351)	(5,777)	(9,896)	(11,747)	(12,936)	(75)	(72)				
14,486	24,184	72,304	(270,878)	364,858	(715,439)	2,637	(2,747)				
(39)	(21)	(13,330)	(7,142)	(953)	(199)	0	0				
0	0	0	0	0	0	0	0				
(1,287)	(1,973)	(3,105)	(9,330)	(1,045)	(218)	0	0				
(48)	(158)	(1,042)	(159)	29	(322)	0	0				
(1,374)	(2,152)	(17,477)	(16,631)	(1,969)	(739)	0	0				
13,112	22,032	54.827	(287,509)	362,889	(716.178)	2.637	(2,747)				
(580)	(1,066)	0	0	(20)	10	(1)	0				
(360)	(1,000)	0	0	0	0	0	0				
12,532	20,966	54,827	(287,509)	362,869	(716,168)	2,636	(2,747)				
12,332	20,300	J4,027	(207,303)	302,009	(710,100)	2,030	(2,747)				
\$ 12,532	\$ 20,966	\$ 54,827	\$ (287,509)	\$ 362,869	\$ (716,168)	\$ 2,636	\$ (2,747)				

Statement of Operations (Cont.)

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

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

PIMCO TREN			rporate Fund		rm Corporate I Fund	US Hig Bond	
Year Ended 31-Dec-2023	Year Ended 31-Dec-2022						
31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
\$ 16,252	\$ 3,645	£ 15,303	£ 11,760	£ 14,244	£ 11,151	\$ 120,057	\$ 156,507
0	0	30	0	83	0	365	0
775	(4.274)	(27.026)	(20, 472)	(17,071)	(27,835)	(155,169)	(125 426)
775 (24,632)	(4,374) 1,422	(27,836) 6.605	(30,472)				(135,436) (77,001)
		.,	(18,338)	1,241	(26,173)	19,377	
(3,823)	(599)	(822)	(25)	(481)	131	283	(1,909)
(2,673)	4,540	41,320	(66,723)	30,886	(80,017)	271,410	(441,841)
(613)	(7,427)	(2,851)	3,502	1,542	1,687	(5,206)	3,016
76	(70)	385	96	603	79	(35)	51
(14,638)	(2,863)	32,134	(100,200)	31,047	(120,977)	251,082	(496,613)
(4,329)	(2.340)	(1,309)	(1,843)	(1,421)	(1,596)	(13,288)	(18,237)
(13)	0	0	0	0	0	(924)	(1,231)
0	0	0	0	0	0	0	0
0	0	(3)	(1)	(8)	(2)	(39)	(10)
(4,342)	(2.340)	(1,312)	(1,844)	(1,429)	(1,598)	(14,251)	(19,478)
81	25	16	12	0	0	0	0
(4,261)	(2,315)	(1,296)	(1,832)	(1,429)	(1,598)	(14,251)	(19,478)
(1,201)	(2,313)	(1,230)	(1,032)	(1,123)	(1,550)	(11,231)	(13,170)
(18,899)	(5,178)	30,838	(102,032)	29,618	(122,575)	236,831	(516,091)
(374)	(89)	(939)	(164)	(243)	(76)	(413)	(38)
0	0	0	0	0	0	(470)	(553)
(2,439)	(319)	(7,360)	(7,385)	(1,587)	(1,401)	(20,197)	(28,068)
(85)	159	(113)	147	(40)	0	198	(1,127)
(2,898)	(249)	(8,412)	(7,402)	(1,870)	(1,477)	(20,882)	(29,786)
(21,797)	(5,427)	22,426	(109,434)	27,748	(124,052)	215,949	(545,877)
0	0	0	6	0	0	0	(22)
0	0	0	0	0	0	0	0
(21,797)	(5,427)	22,426	(109,428)	27,748	(124,052)	215,949	(545,899)
\$ (21,797)	\$ (5,427)	£ 22,426	£ (109,428)	£ 27,748	£ (124,052)	\$ 215,949	\$ (545,899)

Statement of Operations (Cont.)

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

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

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

	US Short-1	erm	Fund	Company Total*							
	ear Ended Dec-2023		ear Ended -Dec-2022		Year Ended 31-Dec-2023		Year Ended 31-Dec-2022				
\$	99,844	\$	55,566	\$	7,470,870	\$	6,178,757				
	0		0		19,696		0				
	(31,452)		(71,854)		(6,487,698)		(8,968,907)				
	8,463		58,715		2,712,849		(2,110,326)				
	(1,056)		(2,268)		(336,990)		(570,612)				
	64,461		(75,579)		10,751,115		(21,700,661)				
	(12,479)		16,121		597,760		(473,258)				
	15		(37)		52,339		(34,364)				
	127,796		(19,336)		14,779,941		(27,679,371)				
	(8,363)		(10,218)		(1,330,072)		(1,395,118)				
	(39)		(51)		(22,947)		(25,946)				
	0		0		(39,781)		(36,489)				
	(3)		(3)		(6,703)		(6,292)				
	(8,405)		(10,272)		(1,399,503)		(1,463,845)				
	718		874		10,067		12,309				
	(7,687)		(9,398)		(1,389,436)		(1,451,536)				
	120,109		(28,734)		13,390,505		(29,130,907)				
	(449)		(1,332)		(218,100)		(69,903)				
	0		0		(1,325)		(1,257)				
	(34,453)		(15,307)		(2,754,277)		(2,279,520)				
	(69)		896		(28,535)		(23,010)				
	(34,971)		(15,743)		(3,002,237)		(2,373,690)				
	85,138		(44,477)		10,388,268		(31,504,597)				
	(2)		1		(24,685)		(21,859)				
	0		0		(1,021)		(1,417)				
	85,136		(44,476)		10,362,562		(31,527,873)				
*	05.436	÷	(44.476)	¢	10 262 562	,	/24 527 072				
\$	85,136	>	(44,476)	\$	10,362,562	\$	(31,527,873)				

Statement of Changes in Net Assets

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

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

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

Net Assets at the End of the Year

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

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

Statement of Changes in Net Assets (Cont.)

		Eu Credit				Euro II Bond			Euro Long Average Duration Fund			
(Amounts in thousands)		ar Ended Dec-2023	Year Ended 31-Dec-202		Year Ended 31-Dec-2023		Year Ended 31-Dec-2022		Year Ended 31-Dec-2023			ar Ended Dec-2022
Net Assets at the Beginning of the Year	€	610,008	€ 1,017,16	53	€	1,352,980	€	2,482,304	€	110,048	€	160,601
Proceeds from shares issued		131,415	434,31	10		323,596		446,648		819,102		40,010
Proceeds from reinvestment of distributions		0	32	20		23		1,221		0		0
Payments on shares redeemed		(253,794)	(673,78	34)		(376,474)		(1,293,838)		(51,624)		(31,391)
Notional exchange rate adjustment		0		0		0		0		0		0
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations		49,557	(168,00)1)		87,102		(283,355)		46,443		(59,172)
Net Assets at the End of the Year	€	537,186	€ 610,00)8	€	1,387,227	€	1,352,980	€	923,969	€	110,048
		Glo Bond			Global Bond ESG Fund				Global Bond Ex-US Fund			
		ar Ended Dec-2023	Year Ended 31-Dec-202			ear Ended I-Dec-2023		rear Ended 1-Dec-2022		ear Ended -Dec-2023		ar Ended Dec-2022
Net Assets at the Beginning of the Year	\$ 11	1,420,112	\$ 14,038,84	16	\$	3,106,190	\$	2,302,966	\$	716,022	\$	911,707
Proceeds from shares issued	5	5,083,690	3,949,98	35		1,603,900		1,882,825		264,163		307,762
Proceeds from reinvestment of distributions		3,136	3,16	58		7,529		4,271		940		678
Payments on shares redeemed	(4	4,397,276)	(4,441,24	17)		(1,423,710)		(657,548)		(248,064)		(406,302)

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

967,600

0

267,271

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

(426,324)

(2,130,640)

0

67,065

0

(97,823)

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

Notional exchange rate adjustment

Net Assets at the End of the Year

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

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

Statement of Changes in Net Assets (Cont.)

		Low Doportun			Low Duration Opportunities ESG Fund					PIMCO MLP & Energy Infrastructure Fund			
(Amounts in thousands)		Year Ended 31-Dec-2023		Year Ended 31-Dec-2022		ar Ended Dec-2023	Period froi 27-Jul-2022 31-Dec-202		-2022 to 31-Dec-20			ear Ended -Dec-2022	
Net Assets at the Beginning of the Year	\$	1,345,781	\$	3,217,260	\$	4,928	\$	0	\$ 1.	20,137	\$	100,538	
Proceeds from shares issued		324,163		880,588		0		4,969		12,242		78,857	
Proceeds from reinvestment of distributions		2,288		869		1		0		5		6	
Payments on shares redeemed		(987,895)		(1,990,326)		0		0	(.	46,423)		(80,230)	
Notional exchange rate adjustment		0		0		0		0		0		0	
Increase/(Decrease) in Net Assets Attributable to Redeemable Participating Shareholders from Operations		103,287		(762,610)		292		(41)		12,532		20,966	
Net Assets at the End of the Year	\$	787,624	\$	1,345,781	\$	5,221	\$	4,928	\$	98,493	\$	120,137	

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

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

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

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

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

£ 324,768

£ 325,020

\$ 1,872,887

\$ 1,984,922

\$ 480,861

\$ 388,522

\$ 1,854,206

\$ 2,310,115

Schedule of Investments PIMCO Asia High Yield Bond Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				11.950% due 22/10/2022 ^	\$ 800 \$	29	0.00	Yango Justice International Ltd			
AUSTRALIA CORPORATE BONDS & NOTES				11.950% due 12/11/2023 ^	12,100	439	0.00	7.500% due 15/04/2024 ^ 7.500% due 17/02/2025 ^ 7.875% due 04/09/2024 ^	\$ 17,800 \$ 3,000 5,800	30	0.01 0.00 0.00
Emeco Pty. Ltd. 6.250% due 10/07/2026 AUI Mineral Resources Ltd.	D 11,810 \$	7,608	0.31	KWG Group Holdings Ltd. 5.950% due 10/08/2025 ^ Longfor Group Holdings L	16,723	1,146	0.05	8.250% due 25/11/2023 ^ 9.250% due 15/04/2023 ^	4,400 10,900		0.00
	\$ 6,040	6,201	0.26	3.950% due 16/09/2029 4.500% due 16/01/2028	15,100 3,900	6,961 2,024	0.29 0.08	Yunda Holding Investment Ltd. 2.250% due 19/08/2025 ZhongAn Online P&C Insurance	15,600 Co. Ltd .	14,274	0.59
6.125% due 11/04/2033 Total Australia	5,894 _	5,927 19,736		Melco Resorts Finance Ltd 4.875% due 06/06/2025 5.250% due 26/04/2026	I. 28,160 8,324	27,338 8,031	1.12 0.33	3.125% due 16/07/2025	14,380	13,312 40,239	
BRAZIL				5.625% due 17/07/2027 5.750% due 21/07/2028	8,250 46,577	7,739 43,178	0.32 1.77	Total China	_	47,363	1.95
CORPORATE BONDS & NOTES CSN Resources S.A.				MGM China Holdings Ltd. 4.750% due 01/02/2027	37,355	35,566	1.47	COLOMBIA			
4.625% due 10/06/2031 8.875% due 05/12/2030	5,000 3,100	4,093 3,233		5.250% due 18/06/2025 5.875% due 15/05/2026	8,500 3,100	8,355 3,037	0.34	CORPORATE BONDS & NOTES Ecopetrol S.A. 4.625% due 02/11/2031	4,200	3,567	0.15
Total Brazil	_	7,326	0.30	New Metro Global Ltd. 4.500% due 02/05/2026	5,200	1,313	0.05	6.875% due 29/04/2030 Total Colombia	3,000	2,977 6,544	0.12
CAYMAN ISLANDS CONVERTIBLE BONDS & NOTE	S			PCPD Capital Ltd. 5.125% due 18/06/2026 Sands China Ltd.	7,500	5,937	0.24	FRANCE		0,511	0.27
Cathay Pacific Finance Ltd. 2.750% due 05/02/2026 HKI	D 38,000	5,114	0.21	4.300% due 08/01/2026	15,060	14,472	0.59	CORPORATE BONDS & NOTES			
Hansoh Pharmaceutical Group C	'	12,037		4.625% due 18/06/2030 5.375% due 08/08/2025 Seazen Group Ltd.	11,300 1,100	10,297 1,085	0.42 0.05	BNP Paribas S.A. 7.750% due 16/08/2029 (d)(f) 9.250% due 17/11/2027 (d)(f)	4,500 4,100	4,605 4,394	
Meituan 0.000% due 27/04/2028 (b)	14,200	12,276	0.50	4.450% due 13/07/2025 6.000% due 12/08/2024	9,100 10,600	2,684 5,936	0.11 0.24	Credit Agricole S.A.	•	,	
Sunac China Holdings Ltd. 1.000% due 30/09/2032	6,339		0.02	Shui On Development Hole 5.500% due 29/06/2026	ding Ltd. 14,000	6,693	0.28	7.250% due 23/09/2028 (d)(f) Total France	€ 7,900 _ -	9,264 18,263	
Wynn Macau Ltd. 4.500% due 07/03/2029	12,300	12,600	0.52	6.150% due 24/08/2024 Sunac China Holdings Ltd.		1,085	0.04	HONG KONG			
Xiaomi Best Time International 0.000% due 17/12/2027 (b)	Ltd. 8,100	7,225	0.30	6.000% due 30/09/2026 6.250% due 30/09/2027	3,681 3,681	387 292	0.02	CONVERTIBLE BONDS & NOTE Universe Trek Ltd.	:S		
,	_	49,743		6.500% due 30/09/2027 6.750% due 30/09/2028	7,362 11,043	583 502	0.02		\$ 1,500 _	1,523	0.06
CORPORATE BONDS & NOTES				7.000% due 30/09/2029 7.250% due 30/09/2030	11,043 5,187	600 203	0.02	CORPORATE BONDS & NOTES			
AAC Technologies Holdings, Inc. 3.000% due 27/11/2024	14,730	14,175	0.58	Times China Holdings Ltd. 5.550% due 04/06/2024 ^ 6.200% due 22/03/2026 ^	16,400 8,000	424 220	0.02 0.01	Bank of East Asia Ltd. 4.000% due 29/05/2030 (f) 4.875% due 22/04/2032 (f)	7,300 8,400	6,886 7,606	
Agile Group Holdings Ltd. 5.500% due 21/04/2025 5.500% due 17/05/2026	14,195 34,510	2,135 4,633		6.600% due 02/03/2023 ^ 6.750% due 16/07/2023 ^	7,236 2,980	174 82	0.01	5.825% due 21/10/2025 (d)(f) 5.875% due 19/09/2024 (d)(f)	3,100 3,800	2,713 3,568	0.11
5.750% due 02/01/2025 6.050% due 13/10/2025 7.875% due 31/07/2024 (d)	4,000 13,170 6,077	1,646	0.03 0.07 0.01	VLL International, Inc. 5.750% due 28/11/2024 Wynn Macau Ltd.	3,285	3,221	0.13	Dah Sing Bank Ltd. 7.375% due 15/11/2033 (f) Fortune Star BVI Ltd.	17,500	18,256	0.75
China Hongqiao Group Ltd. 6.250% due 08/06/2024	9,600	9,541		4.875% due 01/10/2024 5.125% due 15/12/2029	10,471 2,851	10,346 2,536	0.43 0.10	3.950% due 02/10/2026 5.000% due 18/05/2026	€ 14,824 \$ 27,200	10,467 19,953	0.82
China Modern Dairy Holdings Lt 2.125% due 14/07/2026	d. 23,100	20,517	0.84	5.500% due 15/01/2026 5.500% due 01/10/2027 5.625% due 26/08/2028	32,544 24,513 23,930	31,792 23,177 22,185	1.31 0.95 0.91	5.050% due 27/01/2027 5.950% due 19/10/2025	8,400 14,100	5,567 11,755	
CIFI Holdings Group Co. Ltd. 5.250% due 13/05/2026 ^	1,752		0.00			393,257	16.16	Franshion Brilliant Ltd. 4.250% due 23/07/2029	800	521	0.02
5.950% due 20/10/2025 ^ 6.450% due 07/11/2024 ^ 6.550% due 28/03/2024 ^	5,867 16,695 3,098	1,190	0.02 0.05 0.01	Total Cayman Islands	SHARES	443,000	18.21	GLP China Holdings Ltd. 2.950% due 29/03/2026 4.974% due 26/02/2024	13,450 2,200	7,868 2,075	
Country Garden Holdings Co. Lt	d.			CHINA				Huarong Finance Co. Ltd.			
3.875% due 22/10/2030 ^ 4.200% due 06/02/2026 ^	24,644 15,300	1,938 1,316	0.05	COMMON STOCKS Sunac Services				3.250% due 13/11/2024 3.750% due 29/05/2024	13,900 9,700	13,483 9,568	
6.150% due 17/09/2025 ^ 7.250% due 08/04/2026 ^	300 31,420	25 2,652	0.00	Holdings Ltd.	29,698,923	7,124	0.29	3.875% due 13/11/2029 4.250% due 07/11/2027	7,800 6,569	6,629 6,006	0.25
eHi Car Services Ltd. 7.000% due 21/09/2026	5,050	3,396		CORPORATE BONDS & N	(000S)			4.500% due 29/05/2029 4.625% due 03/06/2026	15,400 7,077	13,658 6,732	0.28
7.750% due 14/11/2024 FWD Group Holdings Ltd.	2,400	2,082	0.09	Flourish Century				4.750% due 27/04/2027 4.875% due 22/11/2026	19,500 7,180	18,306 6,822	0.28
5.000% due 24/09/2024 5.750% due 09/07/2024	200 200	198	0.01 0.01	6.600% due 04/02/2022 ^(g)	\$ 10,900		0.04	5.000% due 19/11/2025 6.914% due 24/02/2025	2,900 5,200	2,801 5,192	
6.375% due 13/09/2024 (d) 8.045% due 15/06/2024 (d)	15,270 5,500	13,514 5,028		Greenland Global Investm 1.000% PIK)	·			Nanyang Commercial Bank Ltd. 3.800% due 20/11/2029 (f)	1,000	977	0.04
Health & Happiness International 13.500% due 26/06/2026	al Holdings 14,835	14,351	0.59	6.875% due 03/07/2030 (a) Greenland Global Investm		1,017 6 Cash or		Pingan Real Estate Capital Ltd. 3.450% due 29/07/2026	3,600	2,514	0.10
Kaisa Group Holdings Ltd. 8.500% due 30/06/2022 ^ 9.375% due 30/06/2024 ^	17,900 15,750	671 560		1.000% PIK) 8.250% due 22/01/2031 (a) New Metro Global Ltd.	17,949	2,610	0.11	Vanke Real Estate Hong Kong C 3.975% due 09/11/2027	3,500	2,357	0.10
9.750% due 28/09/2023 ^ 10.500% due 15/01/2025 ^	15,750 13,200 20,200	482 736	0.02 0.02 0.03	4.625% due 15/10/2025 4.800% due 15/12/2024	4,500 14,300	1,294 5,684		Yanlord Land HK Co. Ltd. 5.125% due 20/05/2026	13,599	7,920	
10.875% due 23/07/2023 ^ 11.250% due 09/04/2022 ^	9,800 6,700	318 245	0.01 0.01	Yango Group Co. Ltd. 6.900% due 31/10/2022 ^ CN	NY 40,000	706	0.03	Total Hong Kong	-	200,200 201,723	
11.700% due 11/11/2025 ^	1,450	52	0.00	31/10/2022 / Cl	40,000	790	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
INDIA				Greenko Wind Projects Maurit				SINGAPORE			
CORPORATE BONDS & NOTES					\$ 51,041 \$	50,046	2.06	CORPORATE BONDS & NOTES			
	4,800 \$	4,638	0.19	India Airport Infra 6.250% due 25/10/2025 India Cleantech Energy	2,152	2,121	0.09		us Pte. Ltd. 6,705 \$		0.25
Adani Green Energy UP Ltd. 6.250% due 10/12/2024	12,041	11,913	0.49	4.700% due 10/08/2026 India Green Energy Holdings	15,116	13,788	0.57	GLP Pte. Ltd. 3.875% due 04/06/2025 4.500% due 17/05/2026 (d)	11,475 7,400	7,631	
GMR Hyderabad International A 4.250% due 27/10/2027	4,878	4,476		5.375% due 29/04/2024 India Green Power Holdings	22,873	22,646	0.93	4.600% due 29/06/2027 (d)	7,400	2,372 2,205	0.10
4.750% due 02/02/2026 HDFC Bank Ltd.	25,175	,	1.00	4.000% due 22/02/2027 India Toll Roads	4,602	4,227	0.17	Indika Energy Capital Pte. Ltd. 8.250% due 22/10/2025 Medco Bell Pte. Ltd.	6,000	6,029	0.25
3.700% due 25/08/2026 (d)(f) JSW Hydro Energy Ltd.	11,068	10,100		5.500% due 19/08/2024 Total Mauritius	21,843	21,485 164,821		6.375% due 30/01/2027 Medco Maple Tree Pte Ltd.	16,567	15,785	0.65
4.125% due 18/05/2031 JSW Steel Ltd. 5.050% due 05/04/2022	17,428	15,204		MEXICO	_	10 1,02 1	0.77	8.960% due 27/04/2029 Medco Oak Tree Pte. Ltd.	10,600	10,781	0.44
5.050% due 05/04/2032 Network i2i Ltd.	4,600	3,967		CORPORATE BONDS & NOTE				7.375% due 14/05/2026 TML Holdings Pte. Ltd.	13,671	13,591	0.56
3.975% due 03/03/2026 (d) 5.650% due 15/01/2025 (d)	8,300 7,700	7,740 7,626		Banco Mercantil del Norte S.A 5.875% due 24/01/2027 (d)(f) 6.750% due 27/09/2024 (d)(f)	6,150 1,700	5,666 1,682		4.350% due 09/06/2026 5.500% due 03/06/2024	4,000 13,524	3,800 13,439	
Periama Holdings LLC 5.950% due 19/04/2026	51,000	50,326	2.07	Total Mexico	1,700 _	7,348		Total Singapore	_	81,766	3.36
ReNew Wind Energy AP2 4.500% due 14/07/2028 Shriram Finance Ltd.	30,988	27,567	1.13	MONGOLIA SOVEREIGN ISSUES				SOUTH AFRICA CORPORATE BONDS & NOTES			
4.400% due 13/03/2024	31,358	31,167	1.28	Mongolia Government Interna	tional Bond	1		Sasol Financing USA LLC			
Total India	_	198,982	8.17	4.450% due 07/07/2031	13,000	10,925		6.500% due 27/09/2028	6,700	6,390	0.26
INDONESIA				5.125% due 07/04/2026 7.875% due 05/06/2029	18,095 200		0.01	SOUTH KOREA			
CORPORATE BONDS & NOTES				8.650% due 19/01/2028 Total Mongolia	16,002 _	16,791 45,516		CORPORATE BONDS & NOTES			
Adaro Indonesia PT 4.250% due 31/10/2024	23,174	22,603	U 03	Total Mongolia	_	45,516	1.67	SK Hynix, Inc. 2.375% due 19/01/2031	2.300	1,867	0.08
Bank Negara Indonesia Persero		22,003	0.55	NETHERLANDS	_			6.375% due 17/01/2028	4,900	5,060	0.21
3.750% due 30/03/2026 (f) 4.300% due 24/03/2027 (d)(f)	12,354 15,300	11,810 13,595		CORPORATE BONDS & NOTE Mong Duong Finance Holdings				Tongyang Life Insurance Co. Ltd. 5.250% due 22/09/2025 (d)	7,300	6,716	
Bukit Makmur Mandiri Utama P 7.750% due 10/02/2026	T 14,656	13,972	0.57	5.125% due 07/05/2029 Prosus NV	26,063	24,271	1.00	COMEDETICAL ISSUES	_	13,643	0.56
Cikarang Listrindo Tbk PT 4.950% due 14/09/2026	443	426	0.02	4.193% due 19/01/2032 4.987% due 19/01/2052	8,500 6,000	7,339 4,516		SOVEREIGN ISSUES Korea Land & Housing Corp.			
LLPL Capital Pte. Ltd. 6.875% due 04/02/2039	7,483	7,222	0.30	Total Netherlands	_	36,126	1.48	5.750% due 06/10/2025 Total South Korea	8,300	8,399 22,042	0.35
Minejesa Capital BV 4.625% due 10/08/2030	4,700	4,471	0.18	OMAN SOVEREIGN ISSUES				SRI LANKA			
Pakuwon Jati Tbk PT	,	,		Oman Government Internation	nal Bond			SOVEREIGN ISSUES			
4.875% due 29/04/2028 Pelabuhan Indonesia Persero P		7,736		7.000% due 25/01/2051	4,600 _	4,977	0.20		19,512	10,036	
4.875% due 01/10/2024 Saka Energi Indonesia PT	7,200	7,151	0.29	PAKISTAN SOVEREIGN ISSUES				6.200% due 11/05/2027 ^ 6.350% due 28/06/2024 ^	23,800 10,500	12,086 5,348	
4.450% due 05/05/2024	2,621 _	2,601	0.11	Pakistan Government Internat	ional Bond			6.750% due 18/04/2028 ^ 6.825% due 18/07/2026 ^	9,000 4,500	4,550 2,315	
Total Indonesia	_	91,587	3.76	6.000% due 08/04/2026	56,171	39,822		6.850% due 14/03/2024 ^	63,471	32,321	1.33
ITALY				6.875% due 05/12/2027 7.375% due 08/04/2031	56,757 16,200	38,961 9,930		6.850% due 03/11/2025 ^ 7.550% due 28/03/2030 ^	39,900 4,450	20,648 2,247	
CORPORATE BONDS & NOTES				8.250% due 15/04/2024 8.250% due 30/09/2025	2,400 9,235	2,282 7,871		7.850% due 14/03/2029 ^		10,404	0.43
Nexi SpA 2.125% due 30/04/2029 €	6,900	6.748	0.28	Total Pakistan	5,255	98,866		Total Sri Lanka	_	99,955	4.11
JERSEY, CHANNEL ISLANDS				PHILIPPINES				THAILAND			
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTE	S			CORPORATE BONDS & NOTES Bangkok Bank PCL			
West China Cement Ltd. 4.950% due 08/07/2026 \$	20,875	15,252	0.63	ACEN Finance Ltd. 4.000% due 08/03/2025 (d)	7,200	4,633	0.19	5.000% due 23/09/2025 (d)(f) Kasikornbank PCL	23,300	22,329	0.92
MALI REPUBLIC		,		Globe Telecom, Inc. 3.000% due 23/07/2035	8,150	6,125		3.343% due 02/10/2031 (f) 5.275% due 14/10/2025 (d)(f)	3,200 30,357	2,945 29,101	
CORPORATE BONDS & NOTES				4.200% due 02/08/2026 (d) Petron Corp.	17,700	16,758	0.69	Muang Thai Life Assurance PCL	E 026	E 26E	0.22
Seaspan Corp. 5.500% due 01/08/2029	8,500 _	7,118	0.29	5.950% due 19/04/2026 (d) Royal Capital BV	6,260	5,861	0.24	3.552% due 27/01/2037 (f) Total Thailand	5,826	5,365 59,740	
MAURITIUS				4.875% due 05/05/2024 (d) 5.000% due 05/02/2026 (d)	10,571 900	10,501 882	0.43 0.04	TURKEY			
CORPORATE BONDS & NOTES CA Magnum Holdings				San Miguel Corp. 5.500% due 29/07/2025 (d)	11,850	11,021	0.45	CORPORATE BONDS & NOTES Mersin Uluslararasi Liman Isletm			
5.375% due 31/10/2026 Greenko Dutch BV	31,160	29,057	1.19	SMC Global Power Holdings C 5.450% due 09/12/2026 (d)	7,875	6,306		8.250% due 15/11/2028	6,100	6,377	0.26
3.850% due 29/03/2026	9,117	8,510	0.35	5.700% due 21/01/2026 (d) 5.950% due 05/05/2025 (d)	3,754 9,000	3,089 7,942	0.13	UNITED KINGDOM CORPORATE BONDS & NOTES			
Greenko Solar Mauritius Ltd. 5.550% due 29/01/2025 5.950% due 29/07/2026	9,339 3,900	9,160 3,781		7.000% due 21/10/2025 (d) Total Philippines	16,884	15,055 88,173	0.62	Diamond Ltd. 7.950% due 28/07/2026	2,400	2,402	0.10
5.550 /0 ddc 25/0//2020	3,500	3,701	0.13	. 1	_			7.330 /0 duc 20/07/2020	2,400	2,702	0.10

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Standard Chartered PLC				VIRGIN ISLANDS (BRITISH	<u> </u>			SHORT-TERM INSTRUI	ИENTS		
() ()	8,300 \$ 30,000		0.28	CORPORATE BONDS & NOT	ES			SHORT-TERM NOTES			
	58,600		2.46	Celestial Miles Ltd. 5.750% due 31/01/2024 (d)	\$ 24,504 \$	24.455	1.00	Yango Justice Internation 10.250% due	nal Ltd.		
Vedanta Resources Finance PLC				Champion Path Holdings Ltd.		24,433	1.00	15/09/2022 ^ \$	4,500 9	\$ 25	0.00
	39,192	29,180		4.500% due 27/01/2026	17,700	16,525	0.68	Total Short-Term Instrumen		25	0.00
Total United Kingdom	-	127,851	5.25	4.850% due 27/01/2028	7,100	6,104	0.25	T. IT 6 11 6 19		f 2.467.027	00.05
UNITED STATES				Easy Tactic Ltd. (7.500% Cash 7.500% due 11/07/2025 (a)	n or 7.500 % F 1,660		0.00	Total Transferable Securit	ies :	\$ 2,167,937	89.05
CORPORATE BONDS & NOTES				7.500% due 11/07/2027 (a)	53,941	2,647			SHARES		
Cantor Fitzgerald LP				7.500% due 11/07/2028 (a)	44,139	1,931	0.08	INVESTMENT FUNDS			
7.200% due 12/12/2028	12,200	12,516	0.51	LS Finance Ltd. 4.800% due 18/06/2026	800	600	0.03	COLLECTIVE INVESTME	NI SCHEMES	5	
Hyundai Capital America 5.950% due 21/09/2026	13,100	13,329	0.55	NWD Finance BVI Ltd.	000	000	0.03	PIMCO Select Funds plc - PIMCO			
3.330 /0 ddc 21/03/2020	15,100	25,845		4.125% due 10/03/2028 (d)	23,655	12,892		US Dollar Short-			
	-			4.800% due 29/01/2024 (d) 5.250% due 22/03/2026 (d)	6,100 25,500	2,662 16,912		Term Floating	10 707 005	107 171	0.10
U.S. TREASURY OBLIGATIONS				6.150% due 16/03/2025 (d)	42,800	34,899		NAV Fund (e) PIMCO Specialty	19,787,095	197,171	8.10
U.S. Treasury Bonds 1.875% due 15/11/2051	2.700	1,708	0.07	NWD MTN Ltd.	,	,		Funds Ireland			
U.S. Treasury Inflation Protected	,		0.07	4.125% due 18/07/2029	891	679	0.03	p.l.c PIMCO China	744.040	10 117	0.44
	50,613	44,480	1.83	Peak RE BVI Holding Ltd. 5.350% due 28/10/2025 (d)	8.670	7,287	0.20	Bond Fund (e)	744,048	10,117 207.288	0.41 8.51
		46,188	1.90	RKPF Overseas Ltd.	0,070	7,207	0.30		-	207,200	0.51
Total United States		72,033	2.96	5.125% due 26/07/2026	16,550	3,907		EXCHANGE-TRADED FU	NDS		
VIETNAM				5.200% due 12/01/2026	25,100	6,549	0.27	PIMCO ETFs plc -			
SOVEREIGN ISSUES				Studio City Co. Ltd. 7.000% due 15/02/2027	9.630	9,483	0.39	PIMCO US Dollar Short Maturity			
Vietnam Debt & Asset Trading C	- O W ID			Studio City Finance Ltd.	3,030	5,405	0.55	UCITS ETF (e)	48,700	4,856	0.20
1.000% due 10/10/2025	.orp. 1,300	1,144	0.05	5.000% due 15/01/2029	11,600	9,761		Total Importment Funds		¢ 212.144	0.71
Vietnam Government Internatio	nal Bond			6.000% due 15/07/2025 6.500% due 15/01/2028	18,351 5,267	17,982 4,892		Total Investment Funds	-	\$ 212,144	0./1
5.500% due 12/03/2028	912		0.03	Total Virgin Islands (British)	J,201 _	180,266					
Total Vietnam	_	2,023	0.08	. sta. Tilgiri blands (bildbil)	_	. 50,200	0				

REPURCHASE AGREEMENTS

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

⁽¹⁾ Includes accrued interest.

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

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

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

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

. .

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

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	0.750%	16/06/2031	\$ 19,400	\$ (550)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	37,550	(366)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	25,700	(57)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2031	2,400	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2051	39,300	(2,054)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	118,200	84	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.603	18/06/2029	90,100	(1,313)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	31,200	311	0.01
Receive(4)	6-Month AUD-BBR-BBSW	4.500	20/03/2029	AUD 105,500	(1,918)	(0.08)
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	20/03/2034	105,500	3,509	0.14
Receive(4)	6-Month EUR-EURIBOR	3.250	20/03/2029	€ 15,500	(502)	(0.02)
					\$ (2,871)	(0.11)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (2,765)	(0.11)

Total Centrally Cleared Financial Derivative Instruments

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

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

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

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

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

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

CRUNN-U	URRENCY	CWAPC
CITO 33 C	OILILLIACI	JUL

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
JPM	Compounded-OIS Plus	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	20/03/2029	\$ 59,110	PHP 3,285,920	\$ (11)	\$ (597)	\$ (608)	(0.02)

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

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

Countonnout	Settlement Month	Currency to be Delivered		Currency to e Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
Counterparty					\$ 0			
AZD BOA	01/2024 01/2024		.079 \$ 770	3,363 510	\$ U	\$ (103) (16)	\$ (103) (16)	(0.01) 0.00
BUA			320	195	0	(8)	(8)	0.00
	01/2024 01/2024		.016 ¥		238	(8)	238	0.00
	02/2024		.609 \$		230	0	230	0.00
	03/2024		.638	3,058 4,370	0	(98)	(98)	(0.01)
	03/2024	CNH 31, MYR 114,		4,370 24,139	0	(860)	(860)	(0.01)
	03/2024		81 PHP		1	(800)	(800)	0.04)
BPS			.137 AUD	,	43	0	43	0.00
BL2	01/2024 01/2024		.137 AUD .400 €		137	0	137	0.00
	02/2024		.537 \$		0	(20)	(20)	0.00
						(79)		
	02/2024		024	1,574	0		(79)	0.00
	03/2024	151,		4,815		(211)	(211)	(0.01)
DIID	03/2024		.065 IDR		0	(1)	(1)	0.00
DUB	03/2024		.357 \$		0	(45)	(45)	0.00
CLM	03/2024		848	13,483	0	(95)	(95)	0.00
GLM	01/2024		.323 ¥		145	0	145	0.01
	02/2024		.293 TRY		0	(123)	(123)	(0.01)
	03/2024		.603 \$		0	(23)	(23)	0.00
	03/2024			110,546,701	0	(11)	(11)	0.00
IND	03/2024		.043 CNH		183	0	183	0.01
JPM	02/2024		.993 INR		21	0	21	0.00
	03/2024		118 \$		0	(1)	(1)	0.00
	03/2024	TWD 102,		3,298	0	(100)	(100)	0.00
MDC	03/2024		791 IDR	/ /	10	0	10	0.00
MBC	01/2024		.382 \$		0	(46)	(46)	0.00
	01/2024		.077 ¥		327	0	327	0.01
	03/2024		121 \$		0	0	0	0.00
	03/2024	PHP 776,		13,878	0	(141)	(141)	(0.01)
N 43/1	03/2024			165,321,472	0	(4)	(4)	0.00
MYI	01/2024		708 \$		0	(177)	(177)	(0.01)
	01/2024	£	1	2	0	0	0	0.00
	01/2024		436	330	0	0	0	0.00
	01/2024	\$	28 €		0	0	0	0.00
	01/2024	2	158 £		0	0	0	0.00
	01/2024		.923 ¥		135	0	135	0.01
	02/2024		564 \$		0	(3)	(3)	0.00
	03/2024		849	2,614	0	(49)	(49)	0.00
	03/2024	IDR 300,139,		19,500	37	0	37	0.00
5.637	03/2024		.757 IDR		0	(12)	(12)	0.00
SCX	01/2024		.228 MYR		217	0	217	0.01
	02/2024		.158 CNY		13	0	13	0.00
	03/2024		505 \$		0	(58)	(58)	0.00
	03/2024		876	3,063	0	(120)	0 (130)	0.00
	03/2024		359	2,609	0	(120)	(120)	(0.01)
	03/2024	\$	938 IDR		0	(6)	(6)	0.00
	03/2024	ALID :	61 THB		1	0	1	0.00
UAG	01/2024	AUD 1,	.926 \$	1,278	0	(37)	(37)	0.00
					\$ 1,510	\$ (2,447)	\$ (937)	(0.04)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

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

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

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

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 582	\$ 633	\$ 0	\$ (10)	\$ (10)	0.00
	01/2024	\$ 18,686	€ 17,080	186	0	186	0.01
BRC	01/2024	134,747	122,522	628	0	628	0.03
CBK	01/2024	€ 260	\$ 286	0	(1)	(1)	0.00
	01/2024	\$ 225	€ 208	6	0	6	0.00
DUB	01/2024	€ 20,428	\$ 22,335	0	(235)	(235)	(0.01)
MBC	01/2024	20,175	22,059	0	(232)	(232)	(0.01)
	01/2024	\$ 53	€ 48	0	, O	, O	0.00
MYI	01/2024	€ 101	\$ 109	0	(2)	(2)	0.00
	01/2024	\$ 134,666	€ 122,522	709	(1)	708	0.03
UAG	01/2024	134,769	122,522	605	O´	605	0.02
				\$ 2,134	\$ (481)	\$ 1,653	0.07

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Fair Value Measurements(1)

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

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

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

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

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

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

Reverse Repurchase Agreements as at 31 December 2023:

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

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

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

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

Comparative Information

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

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

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

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

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

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Health & Happiness International	Holding	s Ltd.		FRANCE			
AUSTRALIA				13.500% due 26/06/2026 \$	600 3	580	0.33	CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Kaisa Group Holdings Ltd. 9.375% due 30/06/2024 ^	800	29	0.02	BNP Paribas S.A.			
Emeco Pty. Ltd.				11.250% due 09/04/2022 ^	500	18	0.01	9.250% due 17/11/2027 (c)(e) \$	500 \$	536	0.30
6.250% due 10/07/2026 AUD	900 \$	580	0.33	11.950% due 22/10/2022 ^ 11.950% due 12/11/2023 ^	300 1,200	11 44	0.01	Credit Agricole S.A. 7.250% due 23/09/2028 (c)(e) €	600	703	0.40
Mineral Resources Ltd. 8.000% due 01/11/2027	150	154	0.09	Longfor Group Holdings Ltd.	1,200		0.05	Total France	-	1,239	0.70
Northern Star Resources Ltd.	150	131	0.03	3.950% due 16/09/2029	400	184	0.10	HONG KONG			
6.125% due 11/04/2033	1,100	1,106	0.62	Melco Resorts Finance Ltd. 4.875% due 06/06/2025	900	874	0.49	HONG KONG			
Pacific National Finance Pty. Ltd. 4.750% due 22/03/2028	600	562	0.32	5.250% due 26/04/2026	1,700	1,640	0.93	CONVERTIBLE BONDS & NOTES			
Santos Finance Ltd.	000	303	0.52	5.750% due 21/07/2028	500	464	0.26	Universe Trek Ltd. 0.000% due 15/06/2026 (b) \$	500	508	0.29
5.250% due 13/03/2029	400	392	0.22	MGM China Holdings Ltd. 4.750% due 01/02/2027	1,000	952	0.54	.,,,,,,	300	300	0.23
WestConnex Finance Co. Pty. Ltd.	4 = 0.0			5.250% due 18/06/2025	200	197	0.11	CORPORATE BONDS & NOTES			
	1,500	1,068	0.60	Sands China Ltd. 2.550% due 08/03/2027 (q)	1,500	1,365	0.77	Bank of East Asia Ltd. 6.750% due 15/03/2027	1,100	1,107	0.63
Woodside Finance Ltd. 3.700% due 15/09/2026	1,000	962	0.54	5.650% due 08/08/2028	1,400	1,389	0.78	China Cinda Management Ltd.	1,100	1,107	0.03
Total Australia	-	4,825		Seazen Group Ltd.		4==		5.750% due 07/02/2027	700	708	0.40
DD 47H	_			4.450% due 13/07/2025 Shui On Development Holding Ltd	600	177	0.10	Dah Sing Bank Ltd.	1.000	1.070	1.00
BRAZIL SORDONATE DONDES & NOTES				5.500% due 29/06/2026	400	191	0.11	7.375% due 15/11/2033 (e) Fortune Star BVI Ltd.	1,800	1,878	1.06
CORPORATE BONDS & NOTES				Sunac China Holdings Ltd.				3.950% due 02/10/2026 €	800	565	0.32
CSN Resources S.A. 4.625% due 10/06/2031	200	164	0.09	6.000% due 30/09/2026 6.250% due 30/09/2027	140 140	15 11	0.01	5.050% due 27/01/2027 \$	700	464	0.26
8.875% due 05/12/2030	400		0.24	6.500% due 30/09/2027	279	22	0.01	5.950% due 19/10/2025	900	750	0.42
Total Brazil	_	581	0.33	6.750% due 30/09/2028 7.000% due 30/09/2029	419 419	19 23	0.01	Franshion Brilliant Ltd. 4.250% due 23/07/2029	200	130	0.07
CAYMAN ISLANDS				7.250% due 30/09/2030	197	8	0.00	GLP China Holdings Ltd.			
CONVERTIBLE BONDS & NOTES				Tencent Holdings Ltd.	700			2.950% due 29/03/2026	400		0.13
Cathay Pacific Finance Ltd.				3.240% due 03/06/2050 3.975% due 11/04/2029	700 1,700	467 1,619	0.26	4.974% due 26/02/2024 Huarong Finance Co. Ltd.	200	189	0.11
	2,000	269	0.15	Times China Holdings Ltd.	1,700	1,015	0.51	4.250% due 07/11/2027	500	457	0.26
Hansoh Pharmaceutical Group Co.	Ltd.			5.550% due 04/06/2024 ^	1,400	36	0.02	4.625% due 03/06/2026	300	285	0.16
	600	597	0.34	Wynn Macau Ltd. 5.500% due 15/01/2026	1,500	1,466	0.83	4.875% due 22/11/2026 5.000% due 19/11/2025	400 1,800	380 1,739	0.21 0.98
Meituan 0.000% due 27/04/2027 (b)	1,400	1,281	0.72	5.500% due 01/10/2027	400	378	0.21	6.914% due 24/02/2025	400	399	0.23
0.000% due 27/04/2028 (b)	500		0.25	5.625% due 26/08/2028	300		0.16	Lenovo Group Ltd.	4.400	4 422	0.60
Sunac China Holdings Ltd.				Tatal Carman Islanda	-	20,979		5.831% due 27/01/2028 6.536% due 27/07/2032	1,100 500	1,122 533	0.63
1.000% due 30/09/2032	241	19	0.01	Total Cayman Islands	-	25,404	14.34	Yanlord Land HK Co. Ltd.	300	333	0.50
Wynn Macau Ltd. 4.500% due 07/03/2029	1,000	1.024	0.58	CHINA	SHARES			5.125% due 20/05/2026	200	116	0.07
Xiaomi Best Time International Ltd		,		CHINA COMMON STOCKS					_	11,056	6.24
0.000% due 17/12/2027 (b)	900 _		0.45	Sunac Services Holdings Ltd. 1,1	26 696	270	0.15	SOVEREIGN ISSUES			
	_	4,425	2.50	Surfac Services Holdings Etd. 1,1	20,000 _ PAR	270	0.15	Airport Authority Hong Kong			
CORPORATE BONDS & NOTES					(000S)			4.750% due 12/01/2028	850		0.48
AAC Technologies Holdings, Inc.				CORPORATE BONDS & NOTES				4.875% due 12/01/2030	1,300	1,323 2,182	
3.000% due 27/11/2024	800		0.44	China Life Insurance Overseas Co.		1 012	0.57	Total Hong Kong	-	13,746	
3.750% due 02/06/2031 Agile Group Holdings Ltd.	400	304	0.17	5.350% due 15/08/2033 \$ Flourish Century	1,000	1,012	0.57	Total Hong Kong	_	13,740	7.70
5.500% due 17/05/2026	700	94	0.05	6.600% due 04/02/2022 ^(f)	1,700	156	0.09	INDIA			
6.050% due 13/10/2025	1,500		0.11	Greenland Global Investment Ltd	. (6.875%	6 Cash or		CORPORATE BONDS & NOTES			
7.875% due 31/07/2024 (c) Alibaba Group Holding Ltd.	523	20	0.01	1.000% PIK) 6.875% due 03/07/2030 (a)	1,100	156	0.09	Adani Electricity Mumbai Ltd.	600	F73	0.22
2.125% due 09/02/2031	800		0.37	Greenland Global Investment Ltd		6 Cash or		3.949% due 12/02/2030 Adani Green Energy UP Ltd.	698	5/2	0.32
2.700% due 09/02/2041	800	548	0.31	1.000% PIK) 8.250% due 22/01/2031 (a)	1,100	160	0.09	6.250% due 10/12/2024	700	693	0.39
China Hongqiao Group Ltd. 6.250% due 08/06/2024	600	596	0.34	Huaxin Cement International Fina			0.05	Adani Transmission Step-One Ltd.			
China Modern Dairy Holdings Ltd.	000	330	0.54	2.250% due 19/11/2025	600		0.31	4.000% due 03/08/2026	500		0.26
2.125% due 14/07/2026	1,400	1,243	0.70	Midea Investment Development (2.880% due 24/02/2027	Co. Ltd. 800	753	0.43	GMR Hyderabad International Air 4.250% due 27/10/2027	port Ltd . 1,100	1,009	0.57
CIFI Holdings Group Co. Ltd.	100	7	0.00	New Metro Global Ltd.	000	755	05	HDFC Bank Ltd.	.,	.,,005	0.57
4.450% due 17/08/2026 ^ 4.800% due 17/05/2028 ^	100 700		0.00	4.625% due 15/10/2025	440	126	0.07	3.700% due 25/08/2026 (c)(e)	200	183	0.10
5.950% due 20/10/2025 ^	200	14	0.01	4.800% due 15/12/2024 SF Holding Investment Ltd.	700	278	0.16	Indian Railway Finance Corp. Ltd.	2 100	1 007	1.07
6.000% due 16/07/2025 ^	200	14	0.01	2.375% due 17/11/2026	400	372	0.21	3.570% due 21/01/2032 JSW Hydro Energy Ltd.	2,100	1,887	1.07
CK Hutchison International Ltd. 4.750% due 21/04/2028	1,500	1,503	0.85	Yango Group Co. Ltd.		200		4.125% due 18/05/2031	564	492	0.28
4.875% due 21/04/2033	400		0.23		20,000	398	0.22	Network i2i Ltd.	200		0.44
Country Garden Holdings Co. Ltd.	1 500	110	0.07	Yango Justice International Ltd. 7.875% due 04/09/2024 ^ \$	700	4	0.00	3.975% due 03/03/2026 (c) 5.650% due 15/01/2025 (c)	200 700	187 693	0.11 0.39
3.875% due 22/10/2030 ^ 4.800% due 06/08/2030 ^	1,500 1,500		0.07	Yunda Holding Investment Ltd.	4 ===			NTPC Ltd.	700	093	0.55
5.625% due 14/01/2030 ^	300		0.01	2.250% due 19/08/2025	1,500	1,372	0.77	4.250% due 26/02/2026	400	394	0.22
FWD Group Holdings Ltd.	CEO	F.7.F	0.22	ZhongAn Online P&C Insurance Co 3.125% due 16/07/2025	o. Ltd. 1,350	1,250	0.71	ONGC Videsh Vankorneft Pte. Ltd.		40.4	0.27
6.375% due 13/09/2024 (c) Geely Automobile Holdings Ltd.	650	575	0.32			6,589		3.750% due 27/07/2026 Periama Holdings LLC	500	484	0.27
4.000% due 09/12/2024 (c)	1,300	1,264	0.71	Total China		6,859	3.87	5.950% due 19/04/2026	1,700	1,678	0.95

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Reliance Industries Ltd. 2.875% due 12/01/2032	\$ 400 \$	343	0.19	JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES				PHILIPPINES CORPORATE BONDS & NOTES			
ReNew Power Pvt Ltd. 5.875% due 05/03/2027	600	574	0.32	West China Cement Ltd. 4.950% due 08/07/2026	\$ 1,100 <u>\$</u>	804	0.45	San Miguel Corp. 5.500% due 29/07/2025 (c)	500 \$	465	0.26
Shriram Finance Ltd. 4.150% due 18/07/2025 4.400% due 13/03/2024	958 1,080	918 1,073	0.52 0.61	LUXEMBOURG CORPORATE BONDS & NOTES				SMC Global Power Holdings Corp 7.000% due 21/10/2025 (c)	200		0.10
UltraTech Cement Ltd. 2.800% due 16/02/2031	1,400 _	1,186		Guara Norte SARL 5.198% due 15/06/2034	514	469	0.26	SOVEREIGN ISSUES	_	044	0.50
Total India	_	12,825	7.24		3		0120	Philippines Government Internati			
INDONESIA CORPORATE BONDS & NOTES				MALAYSIA CORPORATE BONDS & NOTES				3.200% due 06/07/2046 5.000% due 17/07/2033	900 400	411	0.40 0.23
Bank Mandiri Persero Tbk PT		002	0.45	Khazanah Capital Ltd. 4.876% due 01/06/2033	300	302	0.17	5.000% due 13/01/2037 5.609% due 13/04/2033	200 600	642	0.12 0.36
5.500% due 04/04/2026 Bank Negara Indonesia Persero			0.45	Khazanah Global Sukuk Bhd. 4.687% due 01/06/2028	700	703	0.40	Total Philippines	_	1,959 2,603	
3.750% due 30/03/2026 (e) 4.300% due 24/03/2027 (c)(e)	1,020 1,250	975 1,111		Misc Capital Two Labuan Ltd. 3.625% due 06/04/2025	2,600	2,543	1.44	SINGAPORE			
Bukit Makmur Mandiri Utama F 7.750% due 10/02/2026	700	667	0.38	Petronas Capital Ltd. 2.480% due 28/01/2032	400	342		CORPORATE BONDS & NOTES BOC Aviation Ltd.			
Cikarang Listrindo Tbk PT 4.950% due 14/09/2026	200	192	0.11	3.404% due 28/04/2061	550 _	396 4,286		3.500% due 10/10/2024 Clean Renewable Power Mauritiu	1,000 s Pte. Ltd.	986	0.56
Freeport Indonesia PT 4.763% due 14/04/2027 5.315% due 14/04/2032	700 800		0.39 0.44	SOVEREIGN ISSUES				4.250% due 25/03/2027 GLP Pte. Ltd.	450	412	0.23
Indofood CBP Sukses Makmur 1 3.541% due 27/04/2032			0.24	Export-Import Bank of Malaysia I 1.831% due 26/11/2026	3 hd. 700	640	0.36	3.875% due 04/06/2025 Indika Energy Capital Pte. Ltd.	500	332	0.19
Indonesia Asahan Aluminium P 5.800% due 15/05/2050			0.44	Total Malaysia	_	4,926	2.78	8.250% due 22/10/2025 Medco Bell Pte. Ltd.	350	352	0.20
LLPL Capital Pte. Ltd. 6.875% due 04/02/2039	644	621		MAURITIUS CORPORATE BONDS & NOTES				6.375% due 30/01/2027 Medco Maple Tree Pte Ltd.	478	455	0.26
Minejesa Capital BV 4.625% due 10/08/2030	200		0.33	CA Magnum Holdings 5.375% due 31/10/2026	1,600	1,492	0.84	8.960% due 27/04/2029 Medco Oak Tree Pte. Ltd.	400	407	0.23
Pakuwon Jati Tbk PT 4.875% due 29/04/2028	200		0.11	Greenko Dutch BV 3.850% due 29/03/2026	1,665	1,554		7.375% due 14/05/2026 Oversea-Chinese Banking Corp. Lt	768 t d .	763	0.43
Pertamina Persero PT 4.175% due 21/01/2050	1,200	1,004		India Cleantech Energy 4.700% due 10/08/2026	1,238	1,129		4.602% due 15/06/2032 (e) United Overseas Bank Ltd.	1,800	1,779	1.00
6.450% due 30/05/2044 Perusahaan Perseroan Persero	200	220	0.12	India Green Energy Holdings 5.375% due 29/04/2024	1,800	1,782		1.750% due 16/03/2031 (e) Total Singapore	500	462 5,948	0.26
Listrik Negara 6.150% due 21/05/2048	400		0.23	India Toll Roads 5.500% due 19/08/2024	,	1,702		SOUTH KOREA	_	-,-	
Saka Energi Indonesia PT 4.450% due 05/05/2024	233	231		Total Mauritius	1,500 _	7,236		CORPORATE BONDS & NOTES			
	_	9,300		MEXICO				GS Caltex Corp. 5.375% due 07/08/2028	1,100	1,112	0.63
SOVEREIGN ISSUES Indonesia Government Internat	tional Pond			CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A.				Hana Bank 3.250% due 30/03/2027	1,000	956	0.54
5.250% due 17/01/2042 5.450% due 20/09/2052	900 600		0.53 0.36	5.875% due 24/01/2027 (c)(e) 6.750% due 27/09/2024 (c)(e)	550 300	506 297	0.17	KB Capital Co. Ltd. 1.500% due 28/10/2025	500	463	0.26
	_	1,584	0.89	Total Mexico	_	803	0.45	Kodit Global Co. Ltd. 4.954% due 25/05/2026	1,000	998	0.56
Total Indonesia IRELAND	_	10,884	6.14	MONGOLIA SOVEREIGN ISSUES				Kookmin Bank 2.500% due 04/11/2030 (e)	900	750	0.42
CORPORATE BONDS & NOTES				Mongolia Government Internatio 4.450% due 07/07/2031	nal Bond 1,000	841	0.47	POSCO 5.750% due 17/01/2028	2,400	2,464	1.39
AerCap Ireland Capital DAC 6.100% due 15/01/2027	150	153	0.09	8.650% due 19/01/2028 Total Mongolia	330 _	346 1,187		Shinhan Bank Co. Ltd. 4.000% due 23/04/2029 (e)	200	187	0.11
SMBC Aviation Capital Finance 5.450% due 03/05/2028	DAC 2,100 _	2,114	1.19	NETHERLANDS	_			Shinhan Card Co. Ltd. 2.500% due 27/01/2027	2,200	2,031	1.15
Total Ireland	_	2,267	1.28	CORPORATE BONDS & NOTES Mong Duong Finance Holdings B	ı,			SK Hynix, Inc. 1.500% due 19/01/2026 2.375% due 19/01/2031	200 1,720	184 1,396	0.10
ITALY CORPORATE BONDS & NOTES				5.125% due 07/05/2029 Prosus NV	1,383	1,288	0.73	Tongyang Life Insurance Co. Ltd. 5.250% due 22/09/2025 (c)	1,100	1,012	
Nexi SpA 2.125% due 30/04/2029	€ 500	489	0.28	4.193% due 19/01/2032 Total Netherlands	500 _	432 1,720		3.230 /0 dac 22/03/2023 (c)	_	11,553	
JAPAN .					_	1,720	3.31	SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				PAKISTAN SOVEREIGN ISSUES				Korea Electric Power Corp. 5.375% due 06/04/2026	2,000	2,020	1.14
Mitsubishi UFJ Financial Group, 5.063% due 12/09/2025	\$ 1,700	1,694	0.96	Pakistan Government Internation 6.000% due 08/04/2026	2,950	2,091		Korea Land & Housing Corp. 5.750% due 06/10/2025	1,000	1,012	
Sumitomo Mitsui Trust Bank Ltd 4.800% due 15/09/2025	d. 1,900 _	1,888		6.875% due 05/12/2027 8.250% due 30/09/2025	1,400 200 _	961 171	0.10	Korea Mine Rehabilitation & Mine 5.375% due 11/05/2028	eral Resou 1,450	r ces Co i 1,466	
Total Japan		3,582	2.02	Total Pakistan		3,223	1.82	Korea National Oil Corp.			

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
5.250% due 14/11/2026	\$ 2,200 \$	2,221	1.25	Standard Chartered PLC				VIRGIN ISLANDS (BRITISH)			
	_	7,323	4.13		\$ 800 \$		0.45	CORPORATE BONDS & NOTE	S		
Total South Korea	_	18,876	10.65	1.822% due 23/11/2025 3.603% due 12/01/2033 (f) 6.000% due 26/07/2025 (c)(e)	1,400 500 1,000	415	0.76 0.23 0.56	Celestial Miles Ltd. 5.750% due 31/01/2024 (c) \$	700	\$ 699	0.40
SRI LANKA				6.170% due 09/01/2027	1,500	1.524		Champion Path Holdings Ltd.			
SOVEREIGN ISSUES				6.187% due 06/07/2027	500		0.29	4.500% due 27/01/2026	600	560	0.32
Sri Lanka Government Internati				7.750% due 15/08/2027 (c)(e)	800	819	0.46	Easy Tactic Ltd. (7.500% Cash			
5.750% due 18/04/2023 ^	500	257		Vedanta Resources Finance PLC				7.500% due 11/07/2027 (a)	726	36	
6.200% due 11/05/2027 ^ 6.350% due 28/06/2024 ^	1,100 500	559	0.32	8.950% due 11/03/2025	650 _		0.27	7.500% due 11/07/2028 (a)	1,828	80	0.05
6.825% due 18/07/2026 ^	500	255 257	0.14	Total United Kingdom	_	7,734	4.36	NWD Finance BVI Ltd.	850	463	0.26
6.850% due 14/03/2024 ^	800	407	0.14	HAUTED CTATES				4.125% due 10/03/2028 (c) 4.800% due 29/01/2024 (c)	400	174	
7.850% due 14/03/2029 ^	900	455	0.26	UNITED STATES				5.250% due 22/03/2026 (c)	1.000	663	
Total Sri Lanka		2,190	1.23	CORPORATE BONDS & NOTES				Peak RE BVI Holding Ltd.	.,		
		,		Cantor Fitzgerald LP				5.350% due 28/10/2025 (c)	800	672	0.38
THAILAND				7.200% due 12/12/2028	800	821	0.46	RKPF Overseas Ltd.			
CORPORATE BONDS & NOTES				Goldman Sachs Group, Inc.				5.125% due 26/07/2026	1,300	307	0.17
Bangkok Bank PCL				3.272% due 29/09/2025	100	98	0.06	Studio City Finance Ltd.			
4.300% due 15/06/2027	600	588	0.33	Hanwha Q Cells Americas Holdings				5.000% due 15/01/2029	1,100	926	
5.300% due 21/09/2028	1,150	1,169	0.66	5.000% due 27/07/2028	400	404	0.23	6.000% due 15/07/2025	400	392	0.22
Kasikornbank PCL				Hyundai Capital America	F00	467	0.26	Total Virgin Islands (British)		4,972	2.81
5.275% due 14/10/2025 (c)(e)	1,100	1,055	0.59	2.750% due 27/09/2026 5.950% due 21/09/2026	500 1.600	1.628	0.26				
5.458% due 07/03/2028	1,400	1,428	0.81		1,000	1,028	0.92	Total Transferable Securities		\$ 160,430	90.53
Total Thailand	_	4,240	2.39	Wells Fargo & Co. 2.406% due 30/10/2025	100	97	0.05		SHARES		
TURKEY				2.400 /0 due 30/10/2023	100	3,515		INVESTMENT FUNDS			
TURKEY					_	2,213	1.30	COLLECTIVE INVESTMENT SO	HEMES		
CORPORATE BONDS & NOTES				U.S. TREASURY OBLIGATIONS							
Mersin Uluslararasi Liman Isletr	neciligi A/S			U.S. Treasury Notes				PIMCO Select Funds plc - PIMCO US Dollar			
8.250% due 15/11/2028	400 _	418	0.24	3.250% due 31/08/2024	3.400	3,360	1.90	Short-Term Floating			
UNITED ARAB EMIRATES				Total United States	5,.00	6.875		3	057,553	10,538	5.95
				Total Officed States	_	0,013	3.00	PIMCO Specialty Funds	,	•	
CORPORATE BONDS & NOTES				VIETNAM				Ireland p.l.c PIMCO			
Masdar Abu Dhabi Future Energ	gy Co.			SOVEREIGN ISSUES				China Bond Fund (d)	1,880	26	0.01
4.875% due 25/07/2033	800 _	794	0.45							10,564	5.96
UNITED KINGDOM				Vietnam Debt & Asset Trading Cor 1,000% due 10/10/2025	p. 1.000	220	0.50				
				Vietnam Government International	.,	000	0.50	EXCHANGE-TRADED FUNDS			
CORPORATE BONDS & NOTES				5.500% due 12/03/2028		1,831	1.03	PIMCO ETFs plc - PIMCO			
HSBC Holdings PLC				Total Vietnam	1,500	2.711		US Dollar Short			
8.000% due 07/03/2028 (c)(e)	400	413	0.23	Total viculani	_	2,711	1.33	Maturity UCITS ETF (d)	10,100	1,007	0.57
Prudential Funding Asia PLC 2.950% due 03/11/2033	500	440	0.25					Total Investment Funds		\$ 11,571	6.53

REPURCHASE AGREEMENTS

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

⁽¹⁾ Includes accrued interest.

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

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

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

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

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

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

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

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

INTEREST RATE SWAPS

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

Total Centrally Cleared Financial Derivative instruments

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

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

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

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

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

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

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

GST	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500%	20/03/2029	MYR 22,260	\$ 20	\$ (1)	\$ 19	0.01
(1) This inst	trument has a forwa	ard starting effective date. See No	te 2, Securities T	ransactions and	Investment Income	e, in the Notes to Fi	nancial Statemer	its for further	information.

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
AZD	01/2024	AUD 1,142	\$ 756	\$ 0	\$ (23)	\$ (23)	(0.01)
DOA	03/2024	\$ 101	CNH 727	2	0 (13)	2 (13)	0.00
BOA	01/2024	AUD 606	\$ 401 265	0	(13)		(0.01)
	02/2024 02/2024	CNY 1,874 \$ 117	205 CNY 837	2	0	0 2	0.00 0.00
	03/2024	S 117 CNH 769	\$ 106	0	(3)	(3)	0.00
	03/2024	MYR 8,636	1,828	0	(66)	(66)	(0.04)
	03/2024	\$ 128	INR 10.689	0	(00)	(00)	0.04)
BPS	01/2024	\$ 126 4.619	€ 4,238	65	0	65	0.00
DL2	01/2024	4,019	HKD 29	0	0	0	0.04
	01/2024	843	¥ 124,100	38	0	38	0.02
	02/2024	CNY 3,343	\$ 124,100 \$ 471	0	(2)	(2)	0.02
	02/2024	TWD 7.022	221	0	(11)	(11)	(0.01)
	03/2024	5.813	185	0	(8)	(8)	0.00
	03/2024	\$ 444	INR 37,129	1	0	1	0.00
BRC	03/2024	HKD 1.123	\$ 144	0	0	0	0.00
Dite	03/2024	\$ 5	THB 166	0	0	0	0.00
	03/2024	697	TRY 21,833	Ö	(9)	(9)	0.00
	04/2024	125	4,034	0	(2)	(2)	0.00
CBK	02/2024	62	CNY 448	1	0	1	0.00
DUB	03/2024	SGD 1.337	\$ 1,010	0	(7)	(7)	0.00
GLM	03/2024	\$ 87	TRY 2,724	0	(1)	(1)	0.00
IND	03/2024	462	CNH 3,317	6	, O	6	0.01
JPM	03/2024	CNH 1,263	\$ 175	0	(3)	(3)	0.00
	03/2024	SGD 218	164	0	(1)	(1)	0.00
	03/2024	TWD 13,843	445	0	(13)	(13)	(0.01)
	03/2024	\$ 522	IDR 8,056,132	1	, O	` 1 [′]	0.00
	03/2024	133	INR 11,129	0	0	0	0.00
MBC	01/2024	AUD 535	\$ 355	0	(10)	(10)	(0.01)
	01/2024	€ 3,363	3,677	0	(40)	(40)	(0.02)
	01/2024	\$ 863	¥ 124,900	23	0	23	0.01
	03/2024	PHP 57,310	\$ 1,024	0	(10)	(10)	(0.01)
	03/2024	\$ 637	IDR 9,812,494	0	0	0	0.00
MYI	01/2024	€ 2,572	\$ 2,828	1	(14)	(13)	(0.01)
	01/2024	SGD 866	656	0	0	0	0.00
	01/2024	\$ 8	€ 7	0	0	0	0.00
	02/2024	CNY 1,957	\$ 276	0	0	0	0.00
	03/2024	CNH 810	112	0	(2)	(2)	0.00
SCX	01/2024	\$ 11	€ 10	0	0	0	0.00
	01/2024	893	MYR 4,169	17	0	17	0.01
	02/2024	522	CNY 3,736	6	0	6	0.00
	03/2024	CNH 796	\$ 110	0	(3)	(3)	0.00
	03/2024	\$ 290	INR 24,228	0	0	0	0.00
SOG	03/2024	HKD 107	\$ 14	0	0	0	0.00
SSB	03/2024	IDR 2,474,567	161	0	0	0	0.00
TOR	03/2024	CNH 488	68	0	(1)	(1)	0.00
				\$ 163	\$ (242)	\$ (79)	(0.04)

Annual Report 31 December 2023 131 See Accompanying Notes

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

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

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

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

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appre	nrealised eciation/ eciation)	% of Net Assets
AZD	01/2024	\$ 3,646	SGD 4,863	\$ 41	\$ 0	\$	41	0.02
BOA	01/2024	3,957	5,280	46	0		46	0.03
GLM	01/2024	986	1,317	12	0		12	0.01
MBC	01/2024	668	891	7	0		7	0.00
	02/2024	627	826	1	(1)		0	0.00
MYI	01/2024	3,630	4,842	42	0		42	0.02
	02/2024	28	37	0	0		0	0.00
UAG	01/2024	78	103	1	0		1	0.00
				\$ 150	\$ (1)	\$	149	0.08
Total OTC Financial Derivative Instr	ruments					\$	153	0.09
Total Investments						\$ 1	72,896	97.57
Other Current Assets & Liabilities						\$	4,312	2.43
Net Assets						\$ 1	77,208	100.00

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

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

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

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

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

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

Fair Value Measurements(1)

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

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

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

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

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

Reverse Repurchase Agreements as at 31 December 2023:

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

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

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

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

Comparative Information

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

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

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	2.72	2.17
Brazil	0.33	0.10
Cayman Islands	14.34	17.23
China	3.87	4.71
France	0.70	0.56
Germany	N/A	0.68
Hong Kong	7.76	5.57
India	7.76	7.64
Indonesia	6.14	7.04 9.42
Ireland	1.28	N/A
Israel	N/A	0.15
Italy	0.28	N/A
Japan	2.02	2.19
Jersey, Channel Islands	0.45	0.38
Luxembourg	0.26	0.22
Malaysia	2.78	2.11
Mauritius	4.08	4.60
Mexico	0.45	0.24
Mongolia	0.67	0.53
Netherlands	0.97	1.40
Pakistan	1.82	0.87
	1.47	
Philippines		1.62
Singapore	3.36	3.04
South Korea	10.65	7.62
Sri Lanka	1.23	0.70
Thailand	2.39	2.83
Turkey	0.24	N/A
United Arab Emirates	0.45	N/A
United Kingdom	4.36	1.74
United States	3.88	4.01
Vietnam	1.53	N/A
Virgin Islands (British)	2.81	5.88
Investment Funds	6.53	9.47
Repurchase Agreements	0.14	0.26
Financial Derivative Instruments Dealt in on a Regulated Market	0.14	0.20
Futures	0.28	(0.05)
	0.20	(0.03)
Centrally Cleared Financial Derivative Instruments	0.01	(0.03)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.02)
Credit Default Swaps on Credit Indices — Buy Protection	(0.02)	N/A
Interest Rate Swaps	0.01	0.13
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	(0.04)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.04)	(0.04)
Cross-Currency Swaps	(0.03)	N/A
Interest Rate Swaps	0.01	N/A
Forward Foreign Currency Contracts	(0.04)	0.03
Hedged Forward Foreign Currency Contracts	0.19	0.83
Other Current Assets & Liabilities	2.43	1.22
Net Assets	100.00	100.00
INET WOODER	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	PAI DESCRIPTION (000S		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	
TRANSFERABLE SECURITIES	(0003)	(0003)	ASSETS	Sunac China Holdings Ltd.) (0003)	ASSETS		\$ 539		0.07
CORPORATE BONDS & NOT	FS				2 \$ 4	0.00	6.390% due 25/10/2044	86		0.01
BANKING & FINANCE					933	0.14	Washington Mutual Mortgage Pa Certificates Trust	ıss-Throu		
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 216 \$	192	0.03	U.S. GOVERNMENT AGENCIES			6.000% due 25/07/2036	456	305 12,381	0.05 1.85
Banca Monte dei Paschi di Sien 6.750% due 02/03/2026	a SpA € 2,000	2,262	0.34	Fannie Mae 1.128% due 25/03/2036 (a) 107	12	0.00	ASSET-BACKED SECURITIES			
Banco Santander S.A. 6.938% due 07/11/2033	\$ 1,200	1,333	0.20	Freddie Mac 0.000% due 15/05/2035 169 0.647% due 15/08/2043 (a) 306		0.03	Aames Mortgage Investment Tru 5.950% due 25/04/2036	s t 80	73	0.01
Bank of America Corp. 5.875% due 15/03/2028 (h)	602	578	0.09	Ginnie Mae		0.01	ACE Securities Corp. Home Equit 5.950% due 25/06/2036		rust	0.03
Barclays PLC 4.972% due 16/05/2029	800		0.12	6.238% due 20/09/2071 6,331 6.246% due 20/08/2068 771 Uniform Mortgage-Backed Security		0.94	6.370% due 25/08/2035 6.595% due 25/04/2035	249 157	242	0.04
BPCE S.A. 7.003% due 19/10/2034	2,000	2,176	0.32	4.000% due 01/11/2053 2,800 6.000% due 01/10/2053 9,300	,	0.40 1.41	Aegis Asset-Backed Securities Tr 6.115% due 25/12/2035	ust 433	394	0.06
Ford Motor Credit Co. LLC				6.500% due 01/11/2053 17,400	•	2.66	Apidos CLO			
3.810% due 09/01/2024 5.584% due 18/03/2024	200 600		0.03	Uniform Mortgage-Backed Security, TI 3.000% due 01/01/2054 10,200 3.500% due 01/01/2054 15,700	9,024		6.594% due 17/07/2030 6.687% due 20/04/2031	257 899		0.04
HSBC Holdings PLC 6.254% due 09/03/2034	1,800	1,914	0.20	3.500% due 01/01/2054 15,700 4.000% due 01/01/2054 12,100		2.15 1.71	Ares European CLO DAC 4.843% due 20/04/2032	€ 300	326	0.05
JPMorgan Chase & Co.	1,000	1,314	0.23	4.500% due 01/02/2054 11,000		1.59	Argent Securities Trust	u 300	320	0.03
2.522% due 22/04/2031 Kaisa Group Holdings Ltd.	1,200	1,038	0.15	5.000% due 01/01/2054 24,100 5.500% due 01/02/2054 28,700 6.000% due 01/02/2054 23,700	28,830	3.56 4.30 3.59		\$ 1,072 391		0.14
9.375% due 30/06/2024 ^	650	24	0.00	7.000% due 01/03/2054 25,700 2,100		0.32	Asset-Backed Funding Certificate			
9.750% due 28/09/2023 ^ 11.700% due 11/11/2025 ^	1,100 250		0.01 0.00		161,670	24.13	5.610% due 25/10/2036 6.170% due 25/06/2034	131 541		0.02 0.08 0.09
Nationwide Building Society 2.972% due 16/02/2028	2,100	1,955	0.29	U.S. TREASURY OBLIGATIONS			6.205% due 25/03/2035 Asset-Backed Securities Corp. Ho		ity Loan T	rust
NatWest Group PLC 6.016% due 02/03/2034	1,900	1,997	0.30	U.S. Treasury Bonds 1.375% due 15/11/2040 5,700 4.000% due 15/11/2042 3,040		0.56 0.44	4.120% due 25/12/2036 Cairn CLO DAC	596		0.09
Societe Generale S.A. 6.691% due 10/01/2034	1,900	2,008		4.000% due 15/11/2052 2,290	2,260	0.34	4.666% due 25/04/2032 Catamaran CLO Ltd.	€ 199	218	0.03
Sunac China Holdings Ltd.	1,500	2,000	0.50	U.S. Treasury Inflation Protected Secur 1.125% due 15/01/2033 14,977		2.12		\$ 878	878	0.13
6.000% due 30/09/2026 6.250% due 30/09/2027	30 30		0.00	U.S. Treasury Notes 4.375% due 30/11/2030 22,500	·	3.45	Centex Home Equity Loan Trust 6.520% due 25/10/2035	993	971	0.14
6.500% due 30/09/2027	60	5	0.00	1.575 /0 dae 50/11/2050 22,500	46,320		Citigroup Mortgage Loan Trust, I		122	0.02
6.750% due 30/09/2028 7.000% due 30/09/2029	91 91		0.00				5.905% due 25/11/2036 6.370% due 25/01/2036	135 985		0.02
7.250% due 30/09/2030	43	2	0.00	NON-AGENCY MORTGAGE-BACKE	D SECURITI	ES	Countrywide Asset-Backed Certif			0111
UBS Group AG 6.537% due 12/08/2033	3,100	3,310		Bear Stearns Adjustable Rate Mortgag 4.213% due 25/07/2036 93		0.01	4.348% due 25/12/2034 5.730% due 25/12/2036	1,261 196		0.18
UniCredit SpA	3,100	3,310	0.43	4.635% due 25/02/2036 36		0.01	5.930% due 25/05/2037	8,941	8,206	
5.459% due 30/06/2035 VICI Properties LP	1,400	1,318	0.20	Bear Stearns Mortgage Funding Trust 5.770% due 25/04/2037 1,355	1,183	0.18	7.420% due 25/08/2035 Ellington Loan Acquisition Trust	750	671	
3.875% due 15/02/2029 4.625% due 01/12/2029	800 800		0.11 0.11	Countrywide Alternative Loan Trust 5.770% due 25/07/2035 873			6.570% due 25/05/2037 First Franklin Mortgage Loan Tru	202 st	194	0.03
Yango Justice International Ltd		733	0.11	5.790% due 25/09/2047 180 6.000% due 25/04/2037 715		0.02	5.590% due 25/11/2036	550		0.08
7.500% due 15/04/2024 ^	 1,300 _	7	0.00	Countrywide Home Loan Mortgage Pa		0.09	6.070% due 25/07/2035 6.175% due 25/11/2036	1,339 1,785		0.20
		23,258	3.47	6.090% due 25/04/2035 108		0.01	6.415% due 25/06/2034	740		0.11
INDUSTRIALS				First Horizon Alternative Mortgage Se 6.000% due 25/02/2037 44		0.00	Fremont Home Loan Trust 5.620% due 25/10/2036	6,452	2,606	0.39
American Airlines Pass-Through		272	0.00	HomeBanc Mortgage Trust	252	0.04	GoldenTree Loan Management E			0.05
3.575% due 15/07/2029 Carvana Co.	400		0.06	6.330% due 25/08/2029 263 Impac CMB Trust		0.04	GSAMP Trust	€ 300		0.05
13.000% due 01/06/2030 Energy Transfer LP	1,000	/99	0.12	6.090% due 25/04/2035 161 6.115% due 25/04/2035 206		0.02 0.03	Harvest CLO DAC	\$ 350		0.05
3.750% due 15/05/2030 Las Vegas Sands Corp.	2,100	1,951	0.29	IndyMac Mortgage Loan Trust 5.630% due 25/04/2037 1,769		0.24	4.815% due 15/01/2032 Home Equity Asset Trust	€ 800	872	0.13
3.200% due 08/08/2024 Venture Global Calcasieu Pass	200	196	0.03	6.030% due 25/07/2035 90 Lehman XS Trust) 65	0.01		\$ 2,643	2,554	0.38
3.875% due 15/08/2029	2,800	2,544		5.870% due 25/08/2046 1,057 MASTR Adjustable Rate Mortgages Tru		0.14	4.615% due 15/07/2031	€ 500	544	0.08
	-	5,863	0.88	5.950% due 25/05/2037 567		0.04	JPMorgan Mortgage Acquisition 4.414% due 25/03/2047	\$ 1,185	725	0.11
UTILITIES				Residential Accredit Loans, Inc. Trust	200	0.05	5.680% due 25/10/2036	36	36	0.01
Pacific Gas & Electric Co. 2.500% due 01/02/2031	1,100	908	0.13	5.990% due 25/06/2046 1,259 6.000% due 25/12/2036 299	243	0.05 0.04	5.770% due 25/03/2037 Lehman ABS Manufactured Hous		tract Trus	
5.900% due 15/06/2032	5,700	5,803 6,711	0.87	Structured Asset Mortgage Investmen 5.770% due 25/02/2037 352		0.05	7.170% due 15/04/2040 Long Beach Mortgage Loan Trus			0.10
Total Corporate Bonds & Notes	-	35,832		Towd Point Mortgage Funding PLC 6.365% due 20/10/2051 £ 969	1,237	0.18	6.070% due 25/01/2036 6.745% due 25/02/2035	2,188 466		0.28
CONVERTIBLE BONDS & NO	TES			Tower Bridge Funding PLC 0.000% due 20/01/2066 (b) 1,000		0.19	Man GLG Euro CLO DAC 4.835% due 15/01/2030	€ 105	116	0.02
Multiplan Corp. (6.000% Cash of 6.000% due 15/10/2027 (c)	or 7.000 % I 1,400		0.14	WaMu Mortgage Pass-Through Certific 6.130% due 25/01/2045 \$ 1,916		0.27	MASTR Asset-Backed Securities 5.680% due 25/05/2037	Γ rust \$ 641	609	0.09

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

	PAR	FAIR VALUE	% OF NET			FAIR VALUE	% OF NET			FAIR VALUE	NET
DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS
Merrill Lynch Mortgage Investors 6.400% due 25/07/2035 \$	615 \$	610	0.09	Focus Media Information Technology Co. Ltd. 'A'	49,700 \$	44	0.01	Tofas Turk Otomobil Fabrikasi A/S	7,175	5 51	0.01
Morgan Stanley ABS Capital, Inc. 5.580% due 25/03/2037	Trust 1,333	571	0.08	Hellenic Telecommunications				Tongcheng Travel Holdings Ltd. (d)	71,200	132	0.02
5.600% due 25/10/2036	81		0.01	Organization S.A.	11,007	157	0.02	Topsports International	71,200	132	0.02
5.610% due 25/10/2036	1,048		0.07	Konami Group Corp. (d)	5,800	303	0.04	Holdings Ltd.	107,000	83	0.01
5.770% due 25/06/2036 6.720% due 25/07/2037	244 800		0.03	Koninklijke KPN NV	159,128	549	0.08	Vipshop Holdings Ltd. (d)	19,498	346	0.05
Neuberger Berman Loan Advisers		071	0.10	Meta Platforms, Inc. 'A' (d)	24,921	8,821		Woolworths Holdings Ltd.	53,891	213	0.03
6.717% due 20/04/2031	250	250	0.04	Nintendo Co. Ltd. (d)	59,600	3,102		Yadea Group Holdings Ltd.	70,000		0.02
OCP Euro CLO DAC	026	000	0.12	PLDT, Inc.	3,380	78	0.01		_	48,302	7.21
4.785% due 15/01/2032 € 4.882% due 22/09/2034	826 1,100	1,198	0.13	Telkom Indonesia Persero Tbk PT	2,845,800	730	0.11	CONSUMER STAPLES			
Option One Mortgage Loan Trust	.,	.,.50	0.10	Tencent Holdings Ltd.	99,300	3,749		Altria Group, Inc.	102,463	4,133	0.62
6.205% due 25/05/2035 \$	468		0.07	Verizon Communications,	•	•		Ambev S.A.	271,400	,	0.11
6.340% due 25/05/2035	1,151	963	0.14	Inc. (d)	72,809	2,745		China Feihe Ltd.	208,000	114	0.02
OZLM Ltd. 6.827% due 20/01/2031	241	241	0.04		_	36,523	5.45	Coca-Cola Co.	54,629	3,219	0.48
Palmer Square European Loan Fur	nding DAC			CONSUMER DISCRETIONARY	Υ			Coca-Cola Femsa S.A.B.	20 500	200	0.04
4.685% due 15/10/2031 €	1,912	2,078		Aisin Corp. (d)	8,500	296	0.04	de C.V. Coles Group Ltd.	30,500 17,438		0.04
4.745% due 15/04/2031 Popular ABS Mortgage Pass-Throu	588	640	0.09	Alibaba Group Holding Ltd.	449,100	4,326		Colgate-Palmolive Co.	24,288		0.03
5.965% due 25/07/2036 \$	254	237	0.03	Amazon.com, Inc. (d)	40,897	6,214		Empire Co. Ltd. 'A' (d)	8,337	,	
Residential Asset Mortgage Produ	icts Trust			Americana Restaurants				George Weston Ltd.	3,585		0.07
5.820% due 25/10/2036	497	473	0.07	International PLC	145,048	124	0.02	Henan Shuanghui			
Residential Asset Securities Corp. 5.720% due 25/11/2036	Trust 2,896	2.537	U 20	Bayerische Motoren Werke AG	1 500	171	0.03	Investment & Development	11.000	45	0.01
Securitized Asset-Backed Receival		,	0.50	Booking Holdings, Inc. (d)	1,538 2,075	7,361		Co. Ltd. 'A'	11,900	45	0.01
5.820% due 25/05/2037	122		0.01	Bosideng International	2,073	7,301	1.10	Inner Mongolia Yili Industrial Group Co. Ltd. 'A'	21,900	83	0.01
6.250% due 25/02/2034	267	263	0.04	Holdings Ltd.	220,000	99	0.01	Jeronimo Martins SGPS S.A.	16,250		0.06
Segovia European CLO DAC 4.873% due 20/07/2032 €	700	762	0.11	Bridgestone Corp.	32,800	1,355	0.20	Kimberly-Clark Corp.	19,366	2,353	0.35
Sound Point CLO Ltd.	700	703	0.11	BYD Co. Ltd. 'A'	6,200	173	0.03	Kuala Lumpur Kepong Bhd. (d)	27,900	132	0.02
6.807% due 18/04/2031 \$	800	799	0.12	Cheng Shin Rubber Industry	112 000	164	0.02	Loblaw Cos. Ltd.	8,755	852	0.13
Structured Asset Investment Loan				Co. Ltd. Chow Tai Fook Jewellery	112,000	104	0.02	MEIJI Holdings Co. Ltd. (d)	13,500		0.05
6.090% due 25/01/2036	416		0.06	Group Ltd.	114,800	171	0.03	PepsiCo, Inc.	5,715		0.15
Structured Asset Securities Corp. 6.040% due 25/10/2036	Mortgage 171		0.02	Cie Generale des				President Chain Store Corp.	33,000	290	
6.265% due 25/02/2036	200	192	0.03	Etablissements	0.006	220	0.05	Procter & Gamble Co. Tesco PLC	9,188 294,986	,	0.20
6.475% due 25/11/2035	1,000	985	0.15	Michelin S.C.A.	8,896 17,620	2,678	0.05	Want Want China	294,900	1,095	0.10
Toro European CLO DAC 4.908% due 12/01/2032	300	220	0.05	D.R. Horton, Inc. eBay, Inc.	30,694	1.339		Holdings Ltd.	237,000	143	0.02
Washington Mutual Asset-Backed				Expedia Group, Inc. (d)	7,927	1,203		Wuliangye Yibin Co. Ltd. 'A'	13,400	265	0.04
5.780% due 25/08/2036 \$	473		0.07	Ford Otomotiv Sanayi A/S	4,028		0.01		_	19,623	2.93
		52,885	7.89	Fuyao Glass Industry Group				ENERGY			
SOVEREIGN ISSUES				Co. Ltd. 'H'	34,800		0.03	APA Corp. (d)	13,692	491	0.07
	nal Dand			Garmin Ltd. (d) General Motors Co.	8,784 45.200	1,129 1,627		China Shenhua Energy Co.	15,052	131	0.07
Argentina Government Internatio 0.750% due 09/07/2030	994	382	0.06	Gree Electric Appliances, Inc.	45,290	1,027	0.24	Ltd. 'A'	22,700	100	0.02
3.625% due 09/07/2035	653		0.03	of Zhuhai 'A'	9,700	44	0.01	China Shenhua Energy Co.			
Colombian TES	40.000	2.700	0.57	Hankook Tire & Technology				Ltd. 'H'	194,000		0.10
5.750% due 03/11/2027 COP 16,6 7.750% due 18/09/2030 25,7	19,000 22,500	3,798 6,052		Co. Ltd. (d)	4,275		0.02	Exxaro Resources Ltd. HF Sinclair Corp.	14,194 8,831		0.02
Japan Government International E		0,002	0.50	Honda Motor Co. Ltd. (d)	60,100	620	0.09	Marathon Petroleum Corp.	23,245		0.51
	00,000	4,461	0.67	Industria de Diseno Textil S.A.	24,013	1,048	0.16	MOL Hungarian Oil & Gas PLC	26,130		0.03
Mexico Government International	Bond			InterContinental Hotels	,	,		Motor Oil Hellas Corinth	,		
2.750% due 27/11/2031 (g) MXN	24,926	1,300	0.19	Group PLC	5,590		0.07	Refineries S.A.	3,814		0.02
4.000% due				Kia Corp. (d)	15,029	1,162		Parkland Corp. (j)	3,819		0.02
30/11/2028 (g)	1,386	80	0.01	La Française des Jeux SAEM	4,281		0.02	Petroleo Brasileiro S.A.	213,700		0.25
Peru Government International Bo 1.862% due 01/12/2032 \$	ond 1,800	1,414	0.21	Lennar Corp. 'A' LPP S.A.	14,495 64	2,160	0.32	Petronas Dagangan Bhd. Phillips 66	17,100 14,533		0.01
South Africa Government Internat			0.21	Mazda Motor Corp. (d)	32,600		0.04	Polski Koncern Naftowy	14,333	1,955	0.29
10.500% due				Next PLC	6,913		0.03	ORLEN S.A.	33,356	556	0.08
	96,750	5,538	0.83	NVR, Inc. (d)	186	1,302		Shell PLC (d)	23,563	771	0.12
Spain Government International E 0.700% due 30/04/2032 €	5,000	4,661	0.69	O'Reilly Automotive, Inc. (d)	579	550	0.08	Tenaris S.A.	27,097	472	0.07
		27,902		OPAP S.A.	10,618		0.03	United Tractors Tbk PT	85,700		0.02
	SHARES			PulteGroup, Inc.	12,423	1,282		Valero Energy Corp.	20,445		0.40
COMMON STOCKS	SHARLS			Ross Stores, Inc.	16,390	2,268			_	14,098	2.10
COMMUNICATION SERVICES				Sekisui Chemical Co. Ltd. (d)	22,100		0.05	FINANCIALS			
	47,920	6,694	1.00	Stellantis NV	55,543 35,300	1,302		3i Group PLC	55,854	1,719	0.26
• • • • • • • • • • • • • • • • • • • •	52,594	7,412		Subaru Corp. (d) Sumitomo Electric Industries	35,300	044	0.10	Aflac, Inc. (d)	32,494	2,681	
Autohome, Inc.	3,890		0.02	Ltd. (d)	41,000	520	0.08	Akbank T.A.S.	179,085	221	0.03
Electronic Arts, Inc.	14,839	2,030	0.30	TJX Cos., Inc. (d)	29,791	2,795	0.42	American Financial Group, Inc.	966	115	0.02

		FAIR VALUE	% OF NET			FAIR VALUE	% OF NET			FAIR VALUE	% OF NET
DESCRIPTION	SHARES		ASSETS	DESCRIPTION	SHARES		ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS
Ameriprise Financial, Inc.	1,320 \$			Singapore Exchange Ltd.	49,200 !		0.05	Fortune Brands Innovations, Inc. (d)	7,273 \$	55/1	0.08
Amundi S.A.	3,510 7,866		0.04	Sompo Holdings, Inc. (d)	17,000		0.12	GEA Group AG	8,804		0.05
Arch Capital Group Ltd. (d) Assicurazioni Generali SpA	7,866 58,160	1,230	0.09	Swiss Re AG	17,510	1,969		General Dynamics Corp. (d)	5,999		0.23
AXA S.A.	90,822	2,968		Turkiye Is Bankasi A.S. 'C'	200,896 8,417	2,191	0.02	GS Holdings Corp.	2,683		0.01
Banco Bilbao Vizcaya	30,022	2,500	0.44	Visa, Inc. 'A' W.R. Berkley Corp.	11,975		0.33	Hanwha Aerospace Co.	·		
Argentaria S.A.	342,321	3,122	0.47	Washington H Soul	11,373	047	0.15	Ltd. (d)	2,038		0.03
Banco de Chile	2,642,680	313	0.05	Pattinson & Co. Ltd.	13,620	305	0.05	Hitachi Ltd. (d)	24,900	1,791	0.27
Banco do Brasil S.A.	49,400	563	0.08	Wells Fargo & Co.	2,356	116	0.02	HMM Co. Ltd. (d)	14,062	213	0.03
Banco Santander S.A.	782,775	3,276		Yapi ve Kredi Bankasi A/S	193,941	128	0.02	Horizon Construction Development Ltd. (d)	2,741	2	0.00
Bank of the Philippine Islands	114,340	214	0.03	Zurich Insurance Group AG	1,156	604	0.09	Huntington Ingalls	2,741	۷	0.00
BB Seguridade Participacoes S.A.	40,200	279	0.04			52,541	7.84	Industries, Inc.	2,290		0.09
Berkshire Hathaway,				HEALTH CARE				Hyundai Glovis Co. Ltd. (d)	1,078	160	0.02
Inc. 'B' (d)	175	62	0.01	AbbVie, Inc. (d)	48,112	7,456	1 11	Industries Qatar QSC	87,941	311	0.05
Brookfield Asset	1,462	50	0.01	AstraZeneca PLC	1,690		0.04	International Container Terminal Services, Inc.	32,730	146	0.02
Management Ltd. 'A' CaixaBank S.A.	236,775		0.01	Bristol-Myers Squibb Co. (d)	112,820	5,789		ITOCHU Corp. (d)	46,600		0.28
Choe Global Markets, Inc.	6,060	1,082		Centene Corp. (d)	30,991	2,300		Kawasaki Kisen Kaisha Ltd. (d)	7,900	•	0.05
China Construction Bank	0,000	1,002	0.10	Cigna Group	5,904	1,768		KOC Holding A/S	43,668	209	0.03
Corp. 'H'	1,715,000	1,020	0.15	CSPC Pharmaceutical	,	•		Korean Air Lines Co. Ltd. (d)	10,588	196	0.03
China Pacific Insurance Group				Group Ltd.	512,000	476	0.07	Kuehne + Nagel			
Co. Ltd. 'A'	175,000		0.06	Gilead Sciences, Inc.	70,103	5,679	0.85	International AG	3,118	1,075	0.16
Chubb Ltd.	9,679	2,188		GSK PLC (d)	57,364	1,060		Makita Corp.	7,700		0.03
Cincinnati Financial Corp.	9,024		0.14	Humana, Inc.	5,312	2,432		Marubeni Corp. (d)	82,800	,	0.19
CME Group, Inc.	5,151 2,647	1,085	0.16	Ipsen S.A.	2,164		0.04	Masco Corp. MISC Bhd.	12,920 55,800	865 88	0.13
DB Insurance Co. Ltd. (d)	1,458		0.03	Johnson & Johnson	46,328	7,261			198,000		0.01
Erie Indemnity Co. 'A' (d) Erste Group Bank AG	1,436		0.07	Kyowa Kirin Co. Ltd.	15,500		0.04	Mitsubishi Corp. (d) Mitsui & Co. Ltd. (d)	74,200	2,780	0.47
Eurazeo SE	2,529		0.12	Merck & Co., Inc.	52,378	5,710		Mitsui OSK Lines Ltd. (d)	19,700	630	0.09
Everest Group Ltd.	2,461		0.13	Novartis AG	41,660	4,205	0.63	Mytilineos S.A.	5,181		0.03
EXOR NV	5,432		0.08	Regeneron Pharmaceuticals, Inc. (d)	1,275	1,120	0.17	Nippon Yusen KK (d)	27,800		0.13
Fairfax Financial Holdings Ltd.	1,225	1,136	0.17	Richter Gedeon Nyrt	7,285		0.17	Orient Overseas			
Far East Horizon Ltd.	74,000	58	0.01	Roche Holding AG	11,597	3,369		International Ltd.	7,500	105	0.02
FirstRand Ltd.	289,665	1,163	0.17	UnitedHealth Group, Inc.	3,204	1,687		Owens Corning (d)	5,172	767	0.11
Globe Life, Inc. (d)	1,671	203	0.03	omeancard Group, me	3,201	51,242		PACCAR, Inc. (d)	700	68	0.01
Haci Omer Sabanci	F0 FF0	120	0.00			/		ROCKWOOL A/S 'B'	528		0.02
Holding A/S	58,559	120	0.02	INDUSTRIALS				Siemens AG (d)	2,281		0.06
Hartford Financial Services Group, Inc.	17,328	1,393	0.21	3M Co.	14,829	1,621	0.24	Taisei Corp. (d) Thales S.A.	8,200 6,031	280 894	0.04
Huatai Securities Co. Ltd. 'A'	25,300		0.01	A.O. Smith Corp.	7,149	589	0.09	Toyota Tsusho Corp. (d)	12,200		0.13
Huatai Securities Co. Ltd. 'H'	75,000	95	0.01	AGC, Inc.	11,200		0.06	Turkiye Sise ve Cam	12,200	710	0.11
IGM Financial, Inc.	4,781	127	0.02	Allegion PLC	1,090		0.02	Fabrikalari A/S	79,122	123	0.02
Industrial & Commercial Bank				AP Moller - Maersk A/S 'A'	174		0.05	Veralto Corp.	13,413	1,103	0.16
of China Ltd. 'A'	218,700	147	0.02	AP Moller - Maersk A/S 'B'	278		0.08	Vinci S.A.	28,099	3,538	0.53
Industrial & Commercial Bank of China Ltd. 'H'	107,000	52	0.01	Astra International Tbk PT	1,163,000	427	0.06	Weichai Power Co. Ltd. 'A'	23,400	45	0.01
Industrivarden AB 'A'	7,539		0.01	AviChina Industry & Technology Co. Ltd. 'H'	143,000	61	0.01		_	46,086	6.88
JPMorgan Chase & Co. (d)	865		0.02	BAE Systems PLC	174,929	2,476		INFORMATION TECHNOLOGY			
Julius Baer Group Ltd.	11,819		0.10	BOC Aviation Ltd.	11,600		0.01	Adobe, Inc. (d)	530	316	0.05
Mastercard, Inc. 'A' (d)	1,215		0.08	Brambles Ltd.	34,535		0.05	Apple, Inc.	82,221		2.36
Metropolitan Bank & Trust Co.			0.01	Brenntag SE	7,982		0.11	Applied Materials, Inc. (d)	11,375		0.28
Muenchener				Budimex S.A.	734		0.02	ASE Technology Holding	,=.0	,	
Rueckversicherungs- Gesellschaft AG				Builders FirstSource, Inc. (d)	7,102	1,186		Co. Ltd.	176,000	771	0.11
in Muenchen	7,032	2,919	0.44	Bunzl PLC	12,485		0.08	Asustek Computer, Inc.	36,000	573	0.09
New China Life Insurance Co.	.,	-,		Carlisle Cos., Inc.	2,799	874	0.13	Autodesk, Inc. (d)	12,268	2,987	
Ltd. 'H'	47,500	93	0.01	Caterpillar, Inc. (d)	7,698	2,276	0.34	Broadcom, Inc.	2,520		0.42
ORIX Corp. (d)	22,400	421	0.06	China Railway Group Ltd. 'A'	70,800	57	0.01	Brother Industries Ltd. (d)	13,300		0.03
OTP Bank Nyrt	11,833		0.08	Cie de Saint-Gobain S.A.	25,979	1,917	0.29	Canon, Inc.	57,400	1,473	0.22
PayPal Holdings, Inc. (d)	60,614	3,722	0.56	COSCO SHIPPING Holdings			0.0	Check Point Software Technologies Ltd. (d)	5,372	821	0.12
People's Insurance Co. Group of China Ltd. 'H'	501,000	154	0.02	Co. Ltd. 'A'	44,100	60	0.01	Cisco Systems, Inc. (d)	171,256	8,652	
PICC Property & Casualty Co.				COSCO Shipping Holdings Co. Ltd. 'H'	173,500	174	0.03	Compal Electronics, Inc.	240,000		0.05
Ltd. 'H'	396,000		0.07	CRRC Corp. Ltd. 'A'	83,800	62	0.01	Dropbox, Inc. 'A' (d)	14,896		0.07
Poste Italiane SpA	29,980	341	0.05	CRRC Corp. Ltd. 'H'	251,000	111	0.02	F5, Inc. (d)	790		0.02
Powszechny Zaklad Ubezpieczen S.A.	34,735	∆ 12	0.06	Cummins, Inc.	318	76	0.01	Fortinet, Inc. (d)	35,222	2,062	0.31
Qifu Technology, Inc.	6,062		0.00	Daqin Railway Co. Ltd. 'A'	52,200		0.01	Foxconn Industrial Internet Co. Ltd. 'A'	34,200	73	0.01
Samsung Fire & Marine	0,002	50	5.51	Dassault Aviation S.A.	993		0.03	GoDaddy, Inc. 'A' (d)	8,049		0.13
Insurance Co. Ltd. (d)	1,771	361	0.05	Eiffage S.A.	4,218		0.07	Hon Hai Precision Industry			
SEI Investments Co.	6,504	413	0.06	Ferguson PLC	11,737	2,266	0.34	Co. Ltd.	227,000	772	0.12

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

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
HP, Inc.	30,263	911	0.14	Nucor Corp.	14,420	\$ 2,510	0.37	REAL ESTATE INVES	TMENT TRUST	S	
Intel Corp.	23,150	1,163	0.17	Packaging Corporation				Fibra Uno Administrac	ion		
Juniper Networks, Inc.	18,460	544	0.08	of America	954	155	0.02	S.A. de C.V.	168,300	\$ 304	0.04
KLA Corp.	5,384	3,130	0.47	Reliance Steel &					PAR		
Lam Research Corp.	1,666	1,305	0.19	Aluminum Co.	3,375	944	0.14	CHORT TERM INCTR	(000S)		
Lite-On Technology Corp.	116,000	440	0.07	Steel Dynamics, Inc.	8,886	1,050	0.16	SHORT-TERM INSTR			
Logitech International S.A.	9,436	897	0.13	Wanhua Chemical Group Co. Ltd. 'A'	10,800	117	0.02	ARGENTINA TREASUR	RY BILLS		
MediaTek, Inc. (d)	87,000	2,873	0.43	CO. Etu. A	10,000		1.46	(38.356)% due 20/05/2024 (e)(f)	ARS 9,549	15	0.00
Microchip Technology, Inc.	3,590	324	0.05			3,011	11.10			13	0.00
Microsoft Corp. (d)	39,364	14,802	2.21	REAL ESTATE				HUNGARY TREASURY	' BILLS		
NetApp, Inc. (d)	11,774	1,038	0.15	Aldar Properties PJSC	221,134	322	0.05	0.000% due	LILIE 207 000	1 110	0.17
Novatek	22.000		0.00	Emaar Properties PJSC	380,492	821		04/01/2024 (e)(f)	HUF 387,000	1,118	0.17
Microelectronics Corp.	33,000	555	0.08	'		1,143	0.17	U.S. TREASURY BILLS			
NXP Semiconductors NV	14,909	3,424	0.51					5.371% due			
Oracle Corp. Japan (d)	2,200	169	0.03	UTILITIES				11/01/2024 (e)(f) 5.371% due	\$ 14,900	14,881	2.22
Otsuka Corp.	6,600	272 210	0.04	Canadian Utilities Ltd. 'A'	7,525	182	0.03	29/02/2024 (e)(f)(k)	3,600	3,569	0.53
Pegatron Corp.	74,000 5,661	637	0.03	Centrica PLC	299,277	537	0.08	5.371% due	•	•	
Qorvo, Inc. (d)	53,894	7,795	1.16	CEZ A/S	9,364	402	0.06	29/02/2024 (e)(t)	1,000	992	0.15
QUALCOMM, Inc.	10.000	7,793	0.01	CGN Power Co. Ltd. 'H'	609,000	159	0.02	5.378% due 29/02/2024 (e)(f)	700	694	0.10
Quanta Computer, Inc. Realtek Semiconductor Corp.	28,000	429	0.01	CLP Holdings Ltd.	95,500	789	0.12	5.382% due	, 00	031	0.10
Renesas Electronics Corp. (d)	33,400	597	0.00	CPFL Energia S.A.	13,200	105	0.02	11/01/2024 (e)(f)	6,000	5,992	0.90
SAP SE	21,262	3,275	0.09	E.ON SE	128,833	1,732	0.26	5.385% due 22/02/2024 (e)(f)	800	794	0.12
SCSK Corp. (d)	5,200	103	0.43	Endesa S.A.	18,227	372	0.05	5.394% due	000	754	0.12
Shenzhen Transsion Holdings	3,200	103	0.02	Enel Americas S.A. (d)	1,230,210	137	0.02	23/01/2024 (e)(f)	5,400	5,383	0.80
Co. Ltd. 'A'	2,769	54	0.01	Enel SpA (d)	472,072	3,515	0.52	5.394% due 25/01/2024 (e)(f)	700	698	0.10
Skyworks Solutions, Inc.	9,136	1,027	0.15	Kansai Electric Power Co.,				5.427% due	700	030	0.10
STMicroelectronics NV (d)	36,578	1,836	0.27	Inc. (d)	40,400	536		26/03/2024 (e)(f)	5,700	5,631	0.84
Taiwan Semiconductor	·	•		Kunlun Energy Co. Ltd.	224,000	202	0.03		_	38,634	5.76
Manufacturing Co. Ltd. (d)	322,000	6,173	0.92	PGE Polska Grupa	51,572	114	0.02	Total Short-Term Instrum	ents	39,767	5.93
Tokyo Electron Ltd. (d)	1,800	320	0.05	Energetyczna S.A. (d) Sembcorp Industries Ltd.	51,372	206		Tatal Town of world a Com-	tat	† 7C7 FC0	44454
Tongwei Co. Ltd. 'A'	15,500	55	0.01	Vistra Corp.	16,753	645		Total Transferable Secu	irities	\$ 767,569	114.54
Trend Micro, Inc.	7,800	416	0.06	visua corp.	10,733		1.44		SHARES		
United Microelectronics Corp.	645,000	1,099	0.16			386.849		INVESTMENT FUNDS			
VeriSign, Inc. (d)	4,625	953	0.14			300,043	37.73	COLLECTIVE INVESTM	MENT SCHEMES		
	_	97,844	14.60	PREFERRED SECURITIES				PIMCO Funds: Global			
MATERIALS				Bancolombia S.A.				Investors Series plc PIMCO Capital	-		
Baoshan Iron & Steel Co.				0.000%	26,335	203	0.03	Securities Fund (i)	0	0	0.00
Ltd. 'A'	76,700	64	0.01	Cia Energetica de Minas Ge	rais			PIMCO Select Funds			
BlueScope Steel Ltd.	9.857	157	0.02	0.000%	79,900	190	0.03	plc - PIMCO			
CRH PLC	18,420	1.268	0.19	Nationwide Building Society			0.01	US Dollar Short- Term Floating			
Heidelberg Materials AG	7,864	703	0.11	10.250%	1,490	247	0.04	NAV Fund (i)	88,444	881	0.13
Holcim AG	29,905	2,347	0.35	Petroleo Brasileiro S.A. 0.000%	273,400	2.086	0.31	. (7		881	0.13
LyondellBasell Industries		_,,		0.000 /0	2/3,400	2,086					
NV 'A'	5,250	499	0.07			2,720	0.41	Total Investment Funds	5	\$ 881	0.13

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received	3	nents,	Agreer Proce to b Receiv	ment eeds oe	% of Net Assets
DEU	5.420%	29/12/2023	02/01/2024	\$ 9,600	U.S. Treasury Bonds 3.750% due 15/08/2041	\$ (9,824	1) \$ 9,	600	\$ 9,	,606	1.43
FICC	2.600	29/12/2023	02/01/2024	2,484	U.S. Treasury Notes 4.875% due 30/11/2025	(2,53	1) 2	484	2,	,485	0.37
SSB	2.600	29/12/2023	02/01/2024	520	U.S. Treasury Notes 0.250% due 31/10/2025	(530))	520		520	0.08
Total Repurcha	ase Agreeme	ents				\$ (12,888	3) \$ 12,	604	\$ 12,	,611	1.88

⁽¹⁾ Includes accrued interest.

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

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

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

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

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

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

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

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

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

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

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

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

WRITTEN OPTIONS

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

(1) Notional Amount represents the number of contracts.

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

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

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

	INDICES.

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

FORWARD FOREIGN CURRENCY CONTRACTS

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

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

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
	01/2024	\$ 2,720	MXN 46,681	\$ 24	\$ 0	\$ 24	0.00
	03/2024	100	CLP 88,690	1	0	1	0.00
	03/2024	480	IDR 7,397,880	0	0	0	0.00
	03/2024	147	INR 12,257	0	0	0	0.00
	04/2024	MXN 21	\$ 1	0	0	0	0.00
RYL	01/2024	€ 46,434	50,859	0	(447)	(447)	(0.07)
	01/2024	\$ 20	£ 16	0	0	0	0.00
	03/2024	384	300	0	(1)	(1)	0.00
	03/2024	100	PHP 5,553	0	0	0	0.00
SCX	01/2024	37	¥ 5,300	1	0	1	0.00
	03/2024	AUD 100	\$ 68	0	(1)	(1)	0.00
	03/2024	CNH 23,646	3,266	0	(74)	(74)	(0.01)
	03/2024	INR 194,978	2,331	0	(5)	(5)	0.00
	03/2024	¥ 44,939	317	0	(5)	(5)	0.00
	03/2024	TWD 22,643	717	0	(27)	(27)	0.00
	03/2024	\$ 110	€ 100	1	0	1	0.00
	03/2024	882	HKD 6,879	0	0	0	0.00
	03/2024	194	INR 16,226	0	0	0	0.00
	06/2024	92	KRW 119,583	2	0	2	0.00
SOG	01/2024	BRL 1,633	\$ 333	0	(3)	(3)	0.00
SSB	01/2024	17,957	3,709	12	0	12	0.00
	01/2024	CLP 2,637,825	2,984	0	(34)	(34)	(0.01)
	01/2024	\$ 3,613	BRL 17,957	84	0	84	0.01
	01/2024	300	CLP 265,248	3	0	3	0.00
	03/2024	IDR 31,496,821	\$ 2,010	0	(34)	(34)	(0.01)
	03/2024	\$ 100	COP 392,191	0	0	0	0.00
	03/2024	334	€ 300	0	(2)	(2)	0.00
	03/2024	300	INR 25,046	0	0	0	0.00
	03/2024	368	¥ 51,715	3	0	3	0.00
	03/2024	200	SGD 263	0	0	0	0.00
TOR	01/2024	3,660	¥ 536,910	151	0	151	0.02
	03/2024	CNH 11,436	\$ 1,584	0	(31)	(31)	0.00
	03/2024	\$ 100	ZAR 1,850	1	0	1	0.00
UAG	01/2024	CAD 799	\$ 591	0	(15)	(15)	0.00
	01/2024	€ 3,497	3,806	0	(57)	(57)	(0.01)
	01/2024	£ 2,816	3,564	0	(26)	(26)	0.00
	01/2024	HUF 1,360	4	0	0	0	0.00
	01/2024	¥ 11,478,400	77,980	0	(3,613)	(3,613)	(0.54)
	01/2024	\$ 1,032	AUD 1,558	32	0	32	0.01
	01/2024	103	£ 81	1	0	1	0.00
	01/2024	3,003	HUF 1,053,015	31	0	31	0.01
	01/2024	56,559	¥ 8,387,000	3,092	0	3,092	0.46
	01/2024	627	SEK 6,395	8	0	8	0.00
	01/2024	ZAR 125,207	\$ 6,559	0	(278)	(278)	(0.04)
	03/2024	CZK 80,572	3,619	22	0	22	0.00
	03/2024	\$ 352	CHF 296	3	0	3	0.00
				\$ 6,541	\$ (7,538)	\$ (997)	(0.15)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

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

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 1,231	BRL 6,082	\$ 21	\$ 0	\$ 21	0.00
	01/2024	0	DKK 1	0	0	0	0.00
	01/2024	14	€ 13	0	0	0	0.00
	01/2024	869	MXN 14,723	1	0	1	0.00
	01/2024	49	NOK 523	3	0	3	0.00
	01/2024	ZAR 170	\$ 9	0	0	0	0.00
	02/2024	BRL 6,107	1,231	0	(24)	(24)	(0.01)
	02/2024	MXN 14,723	865	0	(1)	(1)	0.00
DUB	01/2024	SGD 68	52	0	0	0	0.00
FAR	01/2024	BRL 1,745	359	0	0	0	0.00
	02/2024	\$ 359	BRL 1,753	1	0	1	0.00
GLM	01/2024	CAD 10,853	\$ 7,986	0	(246)	(246)	(0.04)
	01/2024	CHF 5,890	6,721	0	(282)	(282)	(0.04)
	01/2024	CNY 24,294	3,440	8	0	8	0.00
	01/2024	CZK 10,186	460	4	0	4	0.00
	01/2024	DKK 8,250	1,217	0	(6)	(6)	0.00
	01/2024	HUF 147,527	421	0	(5)	(5)	0.00
	01/2024	ILS 791	212	0	(7)	(7)	0.00
	01/2024	MYR 3,173	681	0	(9)	(9)	0.00
	01/2024	PLN 2,257	565	0	(9)	(9)	0.00
	01/2024	\$ 164	CLP 144,422	2	0	2	0.00
	01/2024	683	MYR 3,173	8	0	8	0.00
	02/2024	CLP 144,422	\$ 163	0	(2)	(2)	0.00
	02/2024	MYR 3,173	684	0	(9)	(9)	0.00
IND	01/2024	\$ 15	CNY 104	0	0	0	0.00
JPM	01/2024	BRL 8,912	\$ 1,829	0	(5)	(5)	0.00
	01/2024	SGD 8	6	0	0	0	0.00
MBC	01/2024	AUD 2,643	1,752	0	(52)	(52)	(0.01)
	01/2024	CLP 144,422	165	0	(1)	(1)	0.00
	01/2024	€ 6,376	6,968	0	(77)	(77)	(0.01)
	01/2024	MXN 14,723	856	0	(13)	(13)	0.00
	01/2024	\$ 163	CAD 220	4	0	4	0.00
MYI	01/2024	¥ 422,974	\$ 2,869	0	(133)	(133)	(0.02)
	01/2024	PHP 30,830	556	0	0	0	0.00
	01/2024	SGD 1,069	802	0	(9)	(9)	0.00
5.61/	01/2024	\$ 154,486	€ 140,554	814	0	814	0.12
SCX	01/2024	CNY 194	\$ 27	0	0	0	0.00
	01/2024	HKD 60,661	7,767	0	(2)	(2)	0.00
	01/2024	SEK 26,930	2,593	0	(80)	(80)	(0.01)
	01/2024	TWD 137,090	4,407	0	(90)	(90)	(0.01)
506	01/2024	\$ 2,034	CNY 14,493	13	0	13	0.00
SOG	01/2024	IDR 14,349,923	\$ 923	0	(8)	(8)	0.00
CCD	01/2024	\$ 933	BRL 4,581	10	0	10	0.00
SSB	01/2024	3	KRW 3,930	0	0	0	0.00
UAG	01/2024	£ 6,574	\$ 8,320	0	(61)	(61)	(0.01)
	01/2024	NOK 3,686	346 € 140,554	695	(17)	(17) 695	0.00
	01/2024	\$ 154,605 ZAR 10,717	€ 140,554 \$ 578	095	0		0.10 0.00
	01/2024	LAN 10,/1/))/o		(8)	(8)	
				\$ 2,488	\$ (1,995)	\$ 493	0.07

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

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
FAR	01/2024	BRL 0	\$ 0	\$ 0	\$ 0	\$ 0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
GLM	01/2024	CAD 12	\$ 9	0	0	0	0.00
	01/2024	CHF 7	7	0	0	0	0.00
	01/2024	CNY 12	2	0	0	0	0.00
	01/2024	CZK 2	0	0	0	0	0.00
	01/2024	HUF 48	0	0	0	0	0.00
	01/2024	ILS 3	1	0	0	0	0.00
	01/2024	MYR 3	1	0	0	0	0.00
	01/2024	PLN 3	1	0	0	0	0.00
	01/2024	\$ 0	CLP 120	0	0	0	0.00
	01/2024	1	MYR 3	0	0	0	0.00
	02/2024	CLP 120	\$ 0	Ö	Ö	Ö	0.00
	02/2024	MYR 3	1	Ö	0	Ō	0.00
JPM	01/2024	BRL 11	2	Ö	Ö	Ö	0.00
MBC	01/2024	CAD 2	1	Ö	Ö	Ö	0.00
Wibc	01/2024	CLP 120	Ö	Ŏ	Ö	Ö	0.00
	01/2024	£ 8	10	Ŏ	0	0	0.00
	01/2024	MXN 16	1	Ŏ	0	Ö	0.00
	01/2024	\$ 7	£ 6	Ŏ	Ö	0	0.00
MYI	01/2024	€ 24	\$ 27	Ö	Ö	0	0.00
14111	01/2024	£ 1	1	Ŏ	0	0	0.00
	01/2024	¥ 484	3	Ŏ	Ö	Ö	0.00
	01/2024	PHP 8	0	Ö	0	0	0.00
	01/2024	SGD 1	1	Ŏ	Ö	0	0.00
SCX	01/2024	CNY 0	Ó	0	0	0	0.00
307	01/2024	HKD 69	9	Ő	Ö	Ő	0.00
	01/2024	INR 66	1	Ŏ	0	0	0.00
	01/2024	SEK 29	3	0	0	0	0.00
	01/2024	TWD 162	5	0	0	0	0.00
	01/2024	\$ 193	£ 153	1	0	1	0.00
SOG	01/2024	IDR 12,196	\$ 1	Ó	0	0	0.00
SSB	01/2024	\$ 105	£ 84	1	0	1	0.00
טטט	01/2024	ş 103 0	KRW 4	0	0	0	0.00
UAG	01/2024	CZK 0	\$ 0	0	0	0	0.00
UAU	01/2024	DKK 11	2	0	0	0	0.00
	01/2024	\$ 195	£ 154	1	0	1	0.00
	01/2024	ZAR 27	\$ 1	0	0	0	0.00
	01/2024	Z/11 Z/	ų i				
				\$ 3	\$ (1)	\$ 2	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	THB 39	\$ 1	\$ 0	\$ 0	\$ 0	0.00
BOA	01/2024	£ 17	22	0	0	0	0.00
	03/2024	CNY 9	1	0	0	0	0.00
	03/2024	INR 107	1	0	0	0	0.00
BPS	01/2024	€ 45	49	0	(1)	(1)	0.00
	01/2024	¥ 4,862	33	0	(2)	(2)	0.00
	03/2024	INR 370	4	0	0	0	0.00
	06/2024	KRW 2,005	2	0	0	0	0.00
BRC	01/2024	CHF 13	15	0	(1)	(1)	0.00
	03/2024	\$ 32	CNH 228	0	0	0	0.00
	06/2024	KRW 2,066	\$ 2	0	0	0	0.00
CBK	01/2024	DKK 34	5	0	0	0	0.00
	01/2024	NOK 11	1	0	0	0	0.00
	01/2024	SEK 49	5	0	0	0	0.00
	01/2024	\$ 4	BRL 18	0	0	0	0.00
	02/2024	BRL 18	\$ 4	0	0	0	0.00
	03/2024	ILS 3	1	0	0	0	0.00
DUB	06/2024	KRW 2,235	2	0	0	0	0.00
FAR	01/2024	BRL 0	0	0	0	0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
GLM	01/2024	MXN 28	\$ 2	0	0	0	0.00
JPM	01/2024	\$ 334	CNH 2,383	1	0	1	0.00
	03/2024	IDR 18,762	\$ 1	0	0	0	0.00
	03/2024	INR 111	1	0	0	0	0.00
	03/2024	SGD 3	2	0	0	0	0.00
	03/2024	TWD 306	10	0	0	0	0.00
140.6	06/2024	KRW 3,064	2	0	0	0	0.00
MBC	01/2024	AUD 15	10	0	0	0	0.00
	01/2024	CAD 23	17	0	(1)	(1)	0.00
	01/2024	€ 1	1	0	0	0	0.00
	01/2024	\$ 334	CNH 2,383	1	0	I	0.00
MAVI	03/2024	CNY 20	\$ 3	0	0	0	0.00
MYI	01/2024	MYR 4	1	0	0	0	0.00
	01/2024 06/2024	ZAR 38 KRW 1.285	2	0	0	0	0.00 0.00
	00/2024	KRW 1,285	I	U	U	U	0.00

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

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

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

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

SECURITIES SOLD SHORT

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

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

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

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

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

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

Fair Value Measurements(1)

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

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

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

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

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

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

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

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

Comparative Information

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

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

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

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

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

DESCRIPTION	PAR (000S)	VALUE	% OF NET SSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Credit Agricole Assurances S.A. 5.875% due 25/10/2033 €	11,700 \$	14,229	0.28	JAPAN CORPORATE BONDS & NOTES			
AUSTRIA CORPORATE BONDS & NO	TES			Credit Agricole S.A.	11,700 ф			Mitsubishi UFJ Financial Group,			
Erste Group Bank AG	,123			6.316% due 03/10/2029 \$ 7.250% due 23/09/2028 (d)(f) €	1,100 113 400	1,153 132,978	0.02	8.200% due 15/01/2029 (d)(f) \$		62,313	1.21
4.250% due 15/10/2027 (d)(f)	€ 67,800 \$	6/1335 1	25	Electricite de France S.A.	115,400			JERSEY, CHANNEL ISLANDS			
8.500% due				* * * * * * * * * * * * * * * * * * * *	31,300	35,022	0.68	CORPORATE BONDS & NOTES			
15/10/2028 (d)(f)(h) Total Austria	13,200	15,444 0 79,779 1		Societe Generale S.A. 3.337% due 21/01/2033 (h)	20,100	16,921	0.33	HSBC Bank Capital Funding Ste 5.844% due 05/11/2031 (d) £		88,632	1.73
	_	15,115	.55	6.691% due 10/01/2034 8.000% due 29/09/2025 (d)(f)	26,200 34,750		0.54 0.68	HSBC Capital Funding Dollar LP	,	·	
BELGIUM CORPORATE BONDS & NO	TES			10.000% due		20 005	0.41	10.176% due 30/06/2030 (d) \$ Total Jersey, Channel Islands	3,817 _	4,855 93,487	0.09
KBC Group NV	/ILJ			14/11/2028 (d)(f) Total France	19,500 _	20,885		•	_	33, 4 07	1.02
4.250% due	62,600	64.0121	26	GERMANY	_	,		NETHERLANDS CORPORATE BONDS & NOTES			
24/10/2025 (d)(f) 6.324% due 21/09/2034	63,600 \$ 10,000	64,912 1 10,575 0		CORPORATE BONDS & NOTES				ABN AMRO Bank NV			
8.000% due 05/09/2028 (d)(f)	€ 49,800	58,560 1	.14	Bayer AG				4.750% due 22/09/2027 (d)(f) €	35,800	36,225	0.71
Total Belgium		134,047 2		7.000% due 25/09/2083 €	5,600	6,402	0.13	ASR Nederland NV 4.625% due 19/10/2027 (d)(f)	41,250	40,782	0.79
CANADA				Commerzbank AG 5.125% due 18/01/2030	1,900	2,200	0.04	7.000% due 07/12/2043	10,300	12,871	0.25
CORPORATE BONDS & NO	TES			6.500% due 09/10/2029 (d)(f) 6.500% due 06/12/2032	30,600 17,900	32,198 20,867	0.63	Athora Netherlands NV 7.000% due 19/06/2025 (d)(f)	30,165	32,649	0.64
Bank of Nova Scotia				Deutsche Bank AG	17,500	20,007	0.41	Cooperatieve Rabobank UA 3.100% due 29/06/2028 (d)(f)	76 400	60.715	1 26
3.625% due 27/10/2081 (f)(g)(h)	\$ 18,500	14,253 0	.28	3.729% due 14/01/2032 (g) \$ 7.079% due 10/02/2034	13,475 23,185	11,302 23,854	0.22 0.46	4.375% due 29/06/2027 (d)(f)	76,400 29,000	69,715 30,077	1.36 0.59
4.900% due 04/06/2025 (d)(f)(h)	26,300	25,187 0	49	10.000% due				4.875% due 29/06/2029 (d)(f) de Volksbank NV	25,000	25,004	0.49
Scotiabank Capital Trust				01/12/2027 (d)(f) € Total Germany	34,600 _	41,803 138,626	2.70	7.000% due 15/12/2027 (d)(f)	35,000	36,783	0.72
5.650% due 31/12/2056 Toronto-Dominion Bank	CAD 18,216	14,899 0	.29	,	_	150/020	2.70	ING Groep NV 3.875% due 16/05/2027 (d)(f) \$	51,826	42,173	0.82
8.125% due				IRELAND CORPORATE BONDS & NOTES				4.250% due 16/05/2031 (d)(f)	59,300	43,281	0.84
31/10/2082 (f)(h) Total Canada	\$ 12,500	13,041 0 67,380 1	.25 .31	AIB Group PLC				4.875% due 16/05/2029 (d)(f) 5.750% due 16/11/2026 (d)(f)	16,700 58,400	13,864 54,567	0.27 1.06
	_	07,500 1		5.250% due 09/10/2024 (d)(f) 6.250% due 23/06/2025 (d)(f)	34,660 38,550	37,869 42,318	0.74 0.82	6.750% due 16/04/2024 (d)(f) 7.500% due 16/05/2028 (d)(f)	5,900 27,700	5,879 27,723	0.11
DENMARK CORPORATE BONDS & NO	TEC			Alfa Bank AO Via Alfa Bond Issu		42,318	0.82	NN Group NV	•	•	
Danske Bank A/S	/IE3			5.950% due 15/04/2030 ^(f) \$	16,800	1,008	0.02	5.250% due 01/03/2043 € Stichting AK Rabobank Certific	21,500 aten	24,328	0.47
6.259% due 22/09/2026 (h)	3,200	3,257 0	.06	Bank of Ireland Group PLC 6.000% due 01/09/2025 (d)(f) €	6,191	6,759	0.13	6.500% (d)	149,837	166,188	
FINLAND				7.500% due 19/05/2025 (d)(f)	79,300	88,917	1.73	Total Netherlands	_	662,109	12.89
CORPORATE BONDS & NO	TES			Permanent TSB Group Holdings 13.250% due	PLC			PORTUGAL			
Nordea Bank Abp 3.750% due				26/10/2027 (d)(f) Total Ireland	21,900 _	27,962 204,833	0.55 3.99	CORPORATE BONDS & NOTES			
01/03/2029 (d)(f)	56,500	44,773 0	.87		_	204,033	3.99	Banco Espirito Santo S.A. 2.625% due 08/05/2017 ^	26,300	7,989	
FRANCE				ITALY CORPORATE BONDS & NOTES				4.000% due 21/01/2019 ^ 4.750% due 15/01/2018 ^	11,100 20,000	3,372 6,076	
CORPORATE BONDS & NO	TES			Banca Monte dei Paschi di Siena				Total Portugal		17,437	
Accor S.A. 7.250% due 11/01/2029 (d)	€ 6,000	7,228 0	14	6.750% due 05/09/2027	5,000	5,784		SLOVENIA			
Altice France S.A.	,			7.708% due 18/01/2028 8.000% due 22/01/2030	7,208 8,500	7,983 9,472		CORPORATE BONDS & NOTES			
4.250% due 15/10/2029 5.500% due 15/10/2029	8,800 \$ 17,900	7,764 0 14,058 0		8.500% due 10/09/2030 10.500% due 23/07/2029	13,950 12,250	15,532 14,895		Nova Ljubljanska Banka d.d. 3.650% due 19/11/2029	5,900	5,738	0.11
11.500% due 01/02/2027 (a)(g)	€ 500	556 0		Intesa Sanpaolo SpA				10.750% due 28/11/2032	16,900		0.11
BNP Paribas S.A.	€ 500			4.198% due 01/06/2032 \$ 4.950% due 01/06/2042	15,230 6,100	12,574 4,348	0.25	Total Slovenia	_	26,131	0.51
2.871% due 19/04/2032 4.500% due	\$ 2,100	1,778 0	.03	5.875% due 01/09/2031 (d)(f) € 7.200% due 28/11/2033 \$		22,881	0.45	SPAIN			
25/02/2030 (d)(f)	19,300	15,412 0	.30	7.700% due 17/09/2025 (d)(f)	23,700	23,347		CORPORATE BONDS & NOTES			
4.625% due 12/01/2027 (d)(f)	33,200	29,093 0	.57	7.750% due 11/01/2027 (d)(f) € 7.778% due 20/06/2054 \$	34,800 40,500	39,499 41,809		Banco Bilbao Vizcaya Argentari 6.000% due 29/03/2024 (d)(f)	a S.A. 14,600	16,115	0.31
4.625% due 25/02/2031 (d)(f)	12,900	10,423 0	.20	8.248% due 21/11/2033 (h) 9.125% due 07/09/2029 (d)(f) €	38,000	41,267 64,198	0.80	6.000% due 15/01/2026 (d)(f) 7.883% due 15/11/2034 \$	9,600 29,000	10,564 31,574	
6.875% due				UniCredit SpA	32,700	04,130	1.23	8.375% due 21/06/2028 (d)(f) €	28,000	33,598	0.65
06/12/2029 (d)(f) 7.000% due	€ 27,400	31,449 0		2.569% due 22/09/2026 (h) \$ 3.127% due 03/06/2032	7,850 8,100	7,384 6,852	0.14	9.375% due 19/03/2029 (d)(f) \$ Banco de Credito Social Coope			1.19
16/08/2028 (d)(f) 7.375% due	\$ 43,300	42,615 0	.83	3.127% due 03/06/2032 (h)	14,500	12,266	0.24	1.750% due 09/03/2028	11,300	11,021	0.21
11/06/2030 (d)(f)	€ 21,000	24,758 0	.48	5.459% due 30/06/2035 7.296% due 02/04/2034	17,929 3,630	16,883 3,737		Banco Santander S.A. 3.625% due 21/03/2029 (d)(f)	35,000	28,990	0.56
7.750% due 16/08/2029 (d)(f)	\$ 58,065	59,416 1	.16	7.500% due	51,685		1.15	4.125% due 12/11/2027 (d)(f)(h)	49,000	46,509	
8.500% due 14/08/2028 (d)(f)	52,300	54,901 1	.07	8.000% due 03/06/2024 (d)(f) \$		31,803		4.375% due 14/01/2026 (d)(f)	52,400	53,425	1.04
9.250% due		•		Total Italy	_	441,841	8.60	9.625% due 21/11/2028 (d)(f) \$ 9.625% due 21/05/2033 (d)(f)	20,200 32,600	21,694 35,697	
17/11/2027 (d)(f) BPCE S.A.	18,100	19,401 0	.Sŏ					Bankinter S.A.			
1.500% due 13/01/2042 (f) 2.125% due 13/10/2046 (f)	€ 8,600 36,000	8,639 0 32,379 0						6.250% due 17/01/2026 (d)(f) € 7.375% due 15/08/2028 (d)(f)	10,600 8,400	11,706 9,441	0.23
2.123 /0 due 13/10/2040 (I)	30,000	J2,J19 U	.05								

Schedule of Investments PIMCO Capital Securities Fund (cont.)

DESCRIPTION	PAR (000S)	VALUE	% OF NET SSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CaixaBank S.A.	(0003)	(0003) A	,,,,,,	8.500% due				5.364% due			
3.625% due 14/09/2028 (d)(f) 5.250% due 23/03/2026 (d)(f)	€ 44,600 S 6,200	6,382	0.74	Nationwide Building Society	34,600 \$	44,640	0.87	16/04/2024 (b)(c) 5.365% due 08/02/2024 (b)(c)	\$ 4,000 S 50,700	50,426	0.08
5.875% due 09/10/2027 (d)(f) 6.750% due 13/06/2024 (d)(f)	8,400 46,000	50,858	0.18 0.99	5.750% due 20/06/2027 (d)(f)	22,270	26,253	0.51	5.369% due	,		
8.250% due 13/03/2029 (d)(f) Total Spain	46,200	54,199 529,837 1	1.06 1.31	NatWest Group PLC 4.445% due 08/05/2030 \$	33,800	32,417	0.63	14/03/2024 (b)(c)(i) 5.373% due	4,400	4,354	0.09
SWEDEN	-	323,037	0101	4.500% due 31/03/2028 (d)(f) £	12,400	13,269	0.26	29/02/2024 (b)(c) 5.374% due	27,100	26,870	0.52
CORPORATE BONDS & NOT	ES			4.600% due	21,859	16,458	0.32	21/03/2024 (b)(c) 5.376% due	6,100	6,031	0.12
Svenska Handelsbanken AB 4.750% due 01/03/2031 (d)(f)	\$ 29,600	24,485	0.48	4.892% due 18/05/2029 5.076% due 27/01/2030 (h)	43,026 11,500	42,292 11,334		09/01/2024 (b)(c) 5.377% due	2,700	2,697	0.05
SWITZERLAND	\$ 25,000	24,403	J. 4 0	6.000% due 29/12/2025 (d)(f)	70,800	68,627	1.34	07/03/2024 (b)(c)(i) 5.377% due	3,000	2,972	0.06
CORPORATE BONDS & NOT	ES			8.000% due 10/08/2025 (d)(f)	39,900	40,070	0.78	28/03/2024 (b)(c) 5.378% due	13,100	12,937	0.25
Credit Suisse AG 0.495% due 02/02/2024	600	597	0.01	Santander UK Group Holding	s PLC	·		11/01/2024 (b)(c) 5.383% due	49,800	49,735	0.97
1.250% due 07/08/2026	500	454	0.01	2.896% due 15/03/2032 6.534% due 10/01/2029	1,600 14,600	1,368 15,123	0.03 0.29	23/01/2024 (b)(c) 5.383% due	22,000	21,932	0.43
4.750% due 09/08/2024 5.000% due 09/07/2027	250 1,100	1,101	0.00		86,735	110,665	2.16	30/01/2024 (b)(c)	7,400	7,370	0.14
7.500% due 15/02/2028 7.950% due 09/01/2025	5,550 250		0.12 0.01	7.482% due 29/08/2029 Standard Chartered PLC	8,200	11,377	0.22	5.384% due 15/02/2024 (a)(b)(c)	6,000	5,962	0.12
UBS AG 5.125% due 15/05/2024 (f)	5,000	4,965	0.10	6.296% due 06/07/2034 \$ Thames Water Utilities Finan	2,600	2,732	0.05	5.385% due 11/01/2024 (b)(c)	35,000	34,954	0.68
UBS Group AG	,	•		8.250% due 25/04/2040 £	2,600	3,728	0.07	5.385% due 16/04/2024 (b)(c)	7,500	7,386	0.14
2.593% due 11/09/2025 2.746% due 11/02/2033 (h)	850 11,570	9,497	0.02	Virgin Money UK PLC 8.250% due				5.394% due 23/01/2024 (b)(c)	3,300	3,290	0.06
3.091% due 14/05/2032 (h) 3.750% due 26/03/2025	4,500 700	686	0.07 0.01	17/06/2027 (d)(f) 11.000% due	19,300	22,774	0.44	5.400% due 02/01/2024 (b)(c)	3,100	3,100	0.06
3.869% due 12/01/2029 4.194% due 01/04/2031 (h)	300 36,000	33,552	0.01 0.65	08/12/2028 (d)(f)	18,300	23,883 1,004,991		5.400% due 15/02/2024 (a)(b)(c)	6,200	6,160	0.12
4.282% due 09/01/2028 4.375% due 10/02/2031 (d)(f)(h	300 a) 35,835		0.01 0.55		SHARES	.,,		5.410% due 22/02/2024 (b)(c)(i)	2,600	2,581	0.05
4.375% due 10/02/2031 (d)(f) 4.550% due 17/04/2026	4,900 200		80.0 00.0	PREFERRED SECURITIES				5.418% due	,		
4.875% due 12/02/2027 (d)(f) 4.875% due 12/02/2027 (d)(f)(h	41,000	37,032	0.72	Nationwide Building Society 10.250%	566,146	94,035	1.83	02/01/2024 (b)(c) 5.430% due	24,000	24,000	0.47
5.959% due 12/01/2034 (h) 5.959% due 12/01/2034	5,400 700	5,587	0.11 0.01	Total United Kingdom	_	1,099,026	21.40	01/02/2024 (b)(c) 5.446% due	4,400	4,381	0.09
6.373% due 15/07/2026	850	860	0.02		PAR (000S)			18/01/2024 (b)(c) 5.450% due	38,700	38,609	0.75
6.442% due 11/08/2028 6.537% due 12/08/2033 (h)	2,500 11,050	11,799	0.05	UNITED STATES CORPORATE BONDS & NOT	FC			25/01/2024 (b)(c) 5.458% due	2,100	2,093	0.04
7.750% due 01/03/2029 9.016% due 15/11/2033 (h)	€ 11,600 \$ 650	799	0.29 0.02	Bank of America Corp.				25/01/2024 (b)(c) 5.473% due	7,800	7,774	0.15
9.250% due 13/11/2028 (d)(f) 9.250% due 13/11/2033 (d)(f)	19,050 17,700	,	0.40	4.376% due 27/04/2028 \$ 4.948% due 22/07/2028	1,000 400	978 400	0.02 0.01	27/02/2024 (b)(c) 5.479% due	14,200	14,083	0.27
Total Switzerland		247,167	4.81	5.202% due 25/04/2029 Credit Suisse AG	25,400	25,573	0.50	18/01/2024 (b)(c) 5.480% due	23,200	23,146	0.45
UNITED KINGDOM				AT1 Claim	254,548	30,540	0.59	04/01/2024 (b)(c)	4,000	3,999	0.08
CORPORATE BONDS & NOT Barclays PLC	ES			Deutsche Postbank Funding 2.944% due 02/06/2024 (d) €	1,704	1,428		5.486% due 20/02/2024 (b)(c)	15,200	15,091	0.29
2.894% due 24/11/2032 6.125% due 15/12/2025 (d)(f)	200 18,783	164 17,989	0.00	3.125% due 07/06/2024 (d) Doctors Co. An Interinsuranc	12,980 e Exchange	10,908	0.21	5.489% due 23/01/2024 (b)(c)	80,600	80,353	1.56
7.125% due 15/06/2025 (d)(f)	£ 34,150	42,452	0.83	4.500% due 18/01/2032 (h) \$ Goldman Sachs Group, Inc.	3,400	2,712	0.05	5.514% due 30/01/2024 (b)(c)	28,700	28,582	0.56
8.000% due 15/06/2024 (d)(f) 9.250% due 15/09/2028 (d)(f)	\$ 45,824 £ 18,800	23,946	0.89 0.47	3.615% due 15/03/2028	21,100	20,245	0.39	5.517% due 06/02/2024 (a)(b)(c)	31,400	31,239	0.61
9.625% due 15/12/2029 (d)(f) Bupa Finance PLC	\$ 36,950	38,474	0.75	JPMorgan Chase & Co. 3.509% due 23/01/2029	200	190	0.00	Total Short-Term Instrument	S	585,302	11.39
4.000% due 24/09/2031 (d)(f) HSBC Holdings PLC	£ 6,600	5,676	0.11	Liberty Mutual Group, Inc. 3.625% due 23/05/2059 €	15,500 \$	16,763	0.33	Total Transferable Securit	ies <u>S</u>	5,268,327	102.55
2.804% due 24/05/2032 5.875% due 28/09/2026 (d)(f)	\$ 200 £ 200		0.00	Morgan Stanley 5.123% due 01/02/2029 \$	21,443	21,553	0.42	INVESTMENT FUNDS	SHARES		
6.000% due 22/05/2027 (d)(f)	\$ 18,600	17,811	0.35	5.948% due 19/01/2038 (h)	23,400	23,674		COLLECTIVE INVESTMENT	IT SCHEMI	ES	
6.161% due 09/03/2029 6.254% due 09/03/2034 (h)	20,000 1,000		0.02	NextEra Energy Capital Holdi 5.650% due 01/05/2079 (h)	8,224	7,758	0.15	PIMCO Select Funds plc -			
6.332% due 09/03/2044 (h) 6.375% due 30/03/2025 (d)(f)	9,100 4,800		0.09	Wells Fargo & Co. 2.393% due 02/06/2028	300	275	0.01	PIMCO US Dollar Short-Term Floating			
8.201% due 16/11/2034 Lloyds Banking Group PLC	£ 34,800	49,033	0.96	Total United States	_	162,997	3.17	NAV Fund (e)	14,763	147	0.00
4.947% due 27/06/2025 (d)(f) 7.500% due 27/06/2024 (d)(f)	€ 78,622 \$ 23,450		1.65 0.45	SHORT-TERM INSTRUMEN	ITS			Total Investment Funds	-	147	0.00
7.500% due 27/09/2025 (d)(f) 7.875% due 27/06/2029 (d)(f)	24,591 £ 52,654	24,143		U.S. TREASURY BILLS 5.355% due							
8.000% due 27/09/2029 (d)(f)	\$ 41,780	41,968		28/03/2024 (b)(c)	60,000	59,256	1.15				

REPURCHASE AGREEMENTS

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

⁽¹⁾ Includes accrued interest.

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

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

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

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

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

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

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

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

Schedule of Investments PIMCO Capital Securities Fund (cont.)

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

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

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

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

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

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

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

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 31	\$ 36	\$ 0	\$ (1)	\$ (1)	0.00
BRC	01/2024	453	524	0	(15)	(15)	0.00
	01/2024	\$ 1,770	CHF 1,544	65	0	65	0.00
CBK	01/2024	CHF 69	\$ 79	0	(3)	(3)	0.00
	01/2024	\$ 14,580	CHF 12,701	519	0	519	0.01
GLM	01/2024	CHF 41	\$ 48	0	(1)	(1)	0.00
	01/2024	\$ 15,568	CHF 13,642	650	0	650	0.02
MYI	01/2024	15,706	13,710	592	0	592	0.01
				\$ 1,826	\$ (20)	\$ 1,806	0.04

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

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

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

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

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
DUB	01/2024	\$ 23,418	SGD 31,129	\$ 188	\$ 0	\$	188	0.00
GLM	01/2024	SGD 411	\$ 308	0	(4)		(4)	0.00
	01/2024	\$ 6,468	SGD 8,687	119	0		119	0.00
JPM	01/2024	4,996	6,663	57	0		57	0.00
MBC	01/2024	SGD 558	\$ 417	0	(5)		(5)	0.00
	01/2024	\$ 613	SGD 817	7	0		7	0.00
	02/2024	SGD 76	\$ 57	0	(1)		(1)	0.00
MYI	01/2024	\$ 21,943	SGD 29,270	253	0		253	0.01
	02/2024	SGD 510	\$ 387	0	0		0	0.00
TOR	01/2024	\$ 20,933	SGD 27,930	246	0		246	0.01
	02/2024	SGD 134	\$ 101	0	0		0	0.00
				\$ 870	\$ (10)	\$	860	0.02
Total OTC Financial Deriv	rative Instruments					\$	4,344	0.08
Total Investments						\$ 5,2	277,602	102.72
Other Current Assets & Li	iabilities					\$ (139,716)	(2.72)
Net Assets						\$ 5,	137,886	100.00

Schedule of Investments PIMCO Capital Securities Fund (Cont.)

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

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

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

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

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

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

Fair Value Measurements(1)

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

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

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

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

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

Reverse Repurchase Agreements as at 31 December 2023:

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

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

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

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

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

Comparative Information

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

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

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

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

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

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

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES AUSTRALIA				FINLAND CORPORATE BONDS & NOTES				Kreditanstalt fuer Wiederaufbau 1.375% due 07/06/2032 €	15,600 \$	15.787	6.02
CORPORATE BONDS & NOTES				Nokia Oyj				2.000% due 15/11/2029	10,400	11,225	4.28
GPT Wholesale Office Fund 3.222% due 05/11/2031 AUD	500 \$	272	0.11	4.375% due 21/08/2031 Nordea Bank Abp	€ 500 \$		0.21	Landwirtschaftliche Rentenbank 3.250% due 26/09/2033 Muenchener Rueckversicherungs-	1,200 Gesellsch	1,403 haft AG	0.54
Lendlease Finance Ltd. 3.400% due 27/10/2027	930	577	0.22	6.000% due 02/06/2026 Tornator Oyj	£ 1,800	2,320	0.88	in Muenchen 1.000% due 26/05/2042	700	612	0.23
3.700% due 31/03/2031 Total Australia	200 _	112	0.04	1.250% due 14/10/2026	€ 200 _ _	207 3,083	0.08 1.17	ZF Finance GmbH 2.000% due 06/05/2027	800	819	0.31
AUSTRIA				SOVEREIGN ISSUES				2.250% due 03/05/2028	600 _	610 35,009	0.23
CORPORATE BONDS & NOTES				Kuntarahoitus Oyj	Ε00	FCC	0.22	SOVEREIGN ISSUES			
UniCredit Bank Austria AG 3.125% due 21/09/2029 €	600	674	0.25	3.000% due 25/09/2028 Total Finland	500 _	3,649	1.39	Republic of Germany			
	600 _	0/4	0.25	FRANCE	_			0.000% due 15/08/2031 (a)	1,400	1,340	0.51
SOVEREIGN ISSUES Austria Government International I	Rond			CORPORATE BONDS & NOTES				State of North Rhine-Westphalia 0.000% due 12/10/2035 (a)	20 _	16	0.01
1.850% due 23/05/2049 Total Austria	750 _	678 1,352	0.26	AXA S.A. 5.500% due 11/07/2043	400	474	0.18	Total Germany	_	1,356 36,365	
BELGIUM				Banque Federative du Credit Mu 0.250% due 29/06/2028	tuel S.A. 100	97	0.04	INDIA			
SOVEREIGN ISSUES				BNP Paribas S.A.				CORPORATE BONDS & NOTES			
Belgium Government International 2.750% due 22/04/2039	Bond 700	755	0.29	1.675% due 30/06/2027 4.625% due 25/02/2031 (b)(c) CNP Assurances SACA	\$ 500 1,000		0.18 0.31		1,127	983	0.37
Ministeries van de Vlaamse Gemee 3.250% due 12/01/2043	nschap 500	548	0.21	2.000% due 27/07/2050	€ 200		0.07	ReNew Wind Energy AP2 4.500% due 14/07/2028	1,700	1,513	0.58
Total Belgium		1,303		4.875% due 07/10/2030 (b)(c) Credit Agricole S.A.	\$ 800	630	0.24	Total India	_	2,496	0.95
BRAZIL				0.125% due 09/12/2027 4.375% due 27/11/2033	€ 100 800		0.04 0.35	IRELAND			
SOVEREIGN ISSUES				6.316% due 03/10/2029	\$ 500	524	0.20	CORPORATE BONDS & NOTES			
Brazil Government International Bo 6.250% due 18/03/2031 \$	ond 200	208	0.08	Ile-de-France Mobilites 0.400% due 28/05/2031	€ 800	749	0.29	AIB Group PLC 2.875% due 30/05/2031	600 1,300	636 1,484	0.24 0.57
CANADA				Kering S.A. 5.125% due 23/11/2026	£ 1,500	1,952	0.74	Bank of Ireland Group PLC 5.000% due 04/07/2031	400	473	0.18
CORPORATE BONDS & NOTES				SEB S.A. 1.375% due 16/06/2025	€ 600	638	0.24	7.594% due 06/12/2032	600	798	0.30
Brookfield Property Finance ULC 7.125% due 13/02/2028 (d) CAD	700 _	522	0.20	Societe Generale S.A. 0.625% due 02/12/2027	1,200	1,216			1,000	947	0.36
SOVEREIGN ISSUES					_	8,766	3.34	Zurich Finance Ireland Designated 3.000% due 19/04/2051 \$	650	529	0.20
Canada Government International 2.250% due 01/12/2029	Bond 6,400	4,647	1.77	SOVEREIGN ISSUES				3.500% due 02/05/2052 Total Ireland	1,200 _	986 5,853	0.38
Total Canada	_		1.97	Agence Francaise de Developper 1.375% due 17/09/2024	ment 1,000	1 000	0.42		_	3,033	2.23
CHILE				3.500% due 25/02/2033	800	1,088 928	0.42	ITALY CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				France Government Internationa 0.500% due 25/06/2044	l Bond 850	589	0.22	Ferrovie dello Stato Italiane SpA	1 200	1 240	0.51
	2,100	1,926		Regie Autonome des Transports 3.250% due 11/04/2033	Parisiens 1,400	1,585	0.60	UniCredit SpA	1,200	•	0.51
3.500% due 15/04/2053 \$ Total Chile	400 _		0.12	Region of Ile de France	·			5.850% due 15/11/2027	2,200 _	2,576 3,916	
	_	2,220	0.03	3.050% due 03/02/2033 Societe Du Grand Paris EPIC	200	225	0.09	COVEREIGN ICCUE		3,310	1.43
CYPRUS CORPORATE BONDS & NOTES				0.300% due 25/11/2031 1.000% due 18/02/2070	1,900	1,735		SOVEREIGN ISSUES Italy Buoni Poliennali Del Tesoro			
Atrium Finance PLC				3.500% due 25/05/2043	100 500		0.02 0.21	1.500% due 30/04/2045 4.000% due 30/10/2031	1,050 400	734 460	0.28 0.18
2.625% due 05/09/2027 €	1,100 _	948	0.36	Societe Nationale SNCF S.A. 0.625% due 17/04/2030	800	775	0.30	4.000 /6 due 30/10/2031	400 _	1,194	
CZECH REPUBLIC				3.375% due 25/05/2033	800	916	0.35	Total Italy	_	5,110	1.95
CORPORATE BONDS & NOTES		IC.		Total France	-	8,452 17,218		JAPAN			
UniCredit Bank Czech Republic & SI 3.750% due 20/06/2028	600 _		0.26		_	17,210	0.30	CORPORATE BONDS & NOTES			
DENMARK				GERMANY CORPORATE BONDS & NOTES				Mitsubishi UFJ Financial Group, In 0.848% due 19/07/2029	800	793	0.30
CORPORATE BONDS & NOTES				Amprion GmbH				Norinchukin Bank 2.080% due 22/09/2031 \$	1,000	820	0.31
AP Moller - Maersk A/S 5.875% due 14/09/2033 \$	1,000	1,044	0.40	3.875% due 07/09/2028 Commerzbank AG	400	456	0.17	4.867% due 14/09/2027	600	600	0.23
Danske Bank A/S	700	016	0.31	3.000% due 14/09/2027 3.375% due 12/12/2025	500 700		0.21 0.30		1,300	1,278	0.49
TDC Net A/S				5.250% due 25/03/2029	100		0.30	4.239% due 25/07/2025 \$ Sumitomo Mitsui Financial Group	2,900 . Inc .	2,870	1.09
5.618% due 06/02/2030 Total Denmark	1,900 _	2,170 4,030		Deutsche Bahn Finance GmbH 3.250% due 19/05/2033	600	685	0.26	2.472% due 14/01/2029	1,300	1,158	0.44
iotal Denimalk	_	الدن,ד	1.54	Deutsche Bank AG				Sumitomo Mitsui Trust Bank Ltd. 2.800% due 10/03/2027	800 _	750	0.29
				1.875% due 23/02/2028	1,900	1,975	0.75	Total Japan	_	8,269	3.15

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES				Nationale-Nederlanden Bank NV 0.500% due 21/09/2028 € 1.875% due 17/05/2032	1,100 \$		0.41	0.010% due 23/06/2028 0.150% due 10/10/2034 3.125% due 09/11/2031	€ 2,000 \$ 500 800	421	0.75 0.16 0.35
Aptiv PLC 3.100% due 01/12/2051	\$ 200	\$ 131	0.05	NE Property BV 2.000% due 20/01/2030	1,400	1,245		European Investment Bank 0.750% due 15/07/2027 1.500% due 15/06/2032	AUD 500 € 5,600		0.12
LUXEMBOURG CORPORATE BONDS & NOTES				TenneT Holding BV 4.500% due 28/10/2034 VIA Outlets BV	700	864	0.33	2.250% due 15/03/2030 3.750% due 14/02/2033	1,230 \$ 5,000	1,345	
Acef Holding S.C.A. 0.750% due 14/06/2028 CBRE Global Investors Open-End	€ 1,600	1,524	0.58	1.750% due 15/11/2028 Wabtec Transportation Netherland 1.250% due 03/12/2027	1,100 ds BV 1,900	1,082 1,938		European Union 0.000% due 04/10/2030 (a) 0.300% due 04/11/2050	€ 1,400 100	1,314 57	0.50 0.02
SICAV-SIF Pan European Core 0.500% due 27/01/2028 0.900% due 12/10/2029		1,174 920		SOVEREIGN ISSUES	-	18,724		0.400% due 04/02/2037 2.625% due 04/02/2048 2.750% due 04/02/2033	800 900 600	926	0.25 0.35 0.26
CPI Property Group S.A. 1.750% due 14/01/2030 2.750% due 22/01/2028	100 £ 400	63 359	0.02	Nederlandse Waterschapsbank NV 3.000% due 20/04/2033	900	1,024	0.39	International Bank for Record 2.125% due 03/03/2025 International Development A	\$ 1,000		ent 0.37
Prologis International Funding S 0.750% due 23/03/2033	5.A. € 475	402	0.15	Netherlands Government Internat 3.250% due 15/01/2044	ional Bo 300		0.14	0.750% due 21/09/2028 Total Supranational	£ 1,450 _	1,618 21,884	
0.875% due 09/07/2029 1.625% due 17/06/2032 3.625% due 07/03/2030	125 1,425 200	122 1,326 220	0.51	Total Netherlands	_	20,117		SWEDEN CORPORATE BONDS & NOT	TES		
Segro Capital SARL 0.500% due 22/09/2031 SELP Finance SARL	1,000	870	0.33	NORWAY CORPORATE BONDS & NOTES				Castellum AB 0.750% due 04/09/2026	€ 1,100	1,101	0.42
0.875% due 27/05/2029 Total Luxembourg	1,500	1,414 8,394		DNB Bank ASA 4.625% due 01/11/2029 SINGAPORE	400 _	465	0.18	EQT AB 0.875% due 14/05/2031	1,200 _	1,058 2,159	
MAURITIUS				CORPORATE BONDS & NOTES				SOVEREIGN ISSUES	_		
CORPORATE BONDS & NOTES				Clean Renewable Power Mauritius				Kommuninvest Sverige AB			
India Green Power Holdings 4.000% due 22/02/2027	\$ 400	368	0.14	4.250% due 25/03/2027 \$ SOUTH KOREA	630 _	576	0.22	3.125% due 08/12/2027 3.375% due 15/03/2027 Svensk Exportkredit AB	500 200		0.22 0.09
MEXICO CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				2.000% due 30/06/2027	1,100 _	1,188	
Nemak S.A.B. de C.V. 2.250% due 20/07/2028	€ 1,000	983	0.37	LG Energy Solution Ltd. 5.750% due 25/09/2028	300 _	310	0.12	Total Sweden	-	1,983 4,142	
MULTINATIONAL				SOVEREIGN ISSUES				UNITED ARAB EMIRATES			
MULTINATIONAL CORPORATE BONDS & NOTES				Korea Water Resources Corp. 3.500% due 27/04/2025	700 _	686	0.26	CORPORATE BONDS & NOT			
CORPORATE BONDS & NOTES Ardagh Metal Packaging Finance 2.000% due 01/09/2028	500	492		Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea	700 _	686 996	0.26	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033		596	0.23
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV	500 150	134	0.05	Korea Water Resources Corp. 3.500% due 27/04/2025	700 _			CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM	nergy Co. \$ 600 _	596	0.23
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029	500	134	0.05	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 €		996		CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033	nergy Co. \$ 600 _	596 1,052	
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031	500 150	134 1,020	0.05	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A.	les S.A. 400 900	996 467 881	0.38 0.18 0.34	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031	ergy Co. \$ 600 _	1,052	
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029	500 150	134 1,020	0.05	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £	les S.A. 400	996 467 881 98	0.38 0.18 0.34 0.04 0.27	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC	ergy Co. \$ 600 _	1,052 1,283 1,543	0.40 0.49 0.59
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV	\$ 1,200	134 1,020 1,646	0.05 0.39 0.63 0.81	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 € Caja Rural de Navarra SCC	900 100 600 1,900	996 467 881 98 713 2,156	0.38 0.18 0.34 0.04 0.27 0.82	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025	fess f 1,100 1,300	1,052 1,283 1,543	0.40
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028	\$ 1,200 \$ 2,400	134 1,020 1,646 2,114	0.05 0.39 0.63 0.81 0.17	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 €	900 100 600 1,900 2,100	996 467 881 98 713	0.38 0.18 0.34 0.04 0.27 0.82 0.89	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC	£ 1,100 1,300 1,400 600 € 2,200	1,052 1,283 1,543 717 2,050	0.40 0.49 0.59 0.27 0.78
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029	500 150 \$ 1,200 2,400 € 400	134 1,020 1,646 2,114 458	0.05 0.39 0.63 0.81 0.17 0.17	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana	les S.A. 400 900 100 600 1,900 2,100 S.A.	996 467 881 98 713 2,156 2,324 1,533 581	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032 Derwent London PLC	ergy Co. \$ 600 _ £ 1,100 1,300 1,400 600 € 2,200 £ 900	1,052 1,283 1,543 717 2,050 1,159	0.40 0.49 0.59 0.27 0.78
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500	134 1,020 1,646 2,114 458 448 1,834 1,303	0.05 0.39 0.63 0.81 0.17 0.17 0.70 0.50	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 2.3750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana 94.375% due 04/04/2032 Telefonica Emisiones S.A.	900 100 600 1,900 2,100 5.A. 1,300	996 467 881 98 713 2,156 2,324 1,533	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032	£ 1,100 1,300 1,400 600 € 2,200	1,052 1,283 1,543 717 2,050 1,159 1,219	0.40 0.49 0.59 0.27 0.78
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500	134 1,020 1,646 2,114 458 448 1,834 1,303 463	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 03/12/2026 £ 3.750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana £ 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033 SOVEREIGN ISSUES Autonomous Community of Madri 3.596% due 30/04/2033	les S.A. 400 900 100 600 1,900 2,100 5.A. 1,300 500	996 467 881 98 713 2,156 2,324 1,533 581 8,753	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032 Derwent London PLC 1.875% due 17/11/2031 DS Smith PLC 4.375% due 27/07/2027 Grainger PLC 3.375% due 24/04/2028	fess fergy Co. \$ 600 fess fe 1,100	1,052 1,283 1,543 717 2,050 1,159 1,219 455	0.40 0.49 0.59 0.27 0.78 0.44
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 300 \$ 1,000	134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana £ 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033 SOVEREIGN ISSUES Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B 1.000% due 30/07/2042	les S.A. 400 900 100 600 1,900 2,100 5.A. 1,300 500	996 467 881 98 713 2,156 2,324 1,533 581 8,753	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22 3.34	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032 Derwent London PLC 1.875% due 17/11/2031 DS Smith PLC 4.375% due 27/07/2027 Grainger PLC 3.375% due 24/04/2028 Land Securities Capital Mark 4.875% due 15/09/2034	ES £ 1,100 1,300 1,400 600 € 2,200 £ 900 1,200 € 400 £ 700 cets PLC 500	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824	0.40 0.49 0.59 0.27 0.78 0.44 0.47
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026 7.500% due 14/10/2032 ING Groep NV	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 \$ 1,000 500	134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35 0.22	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana 9 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033 SOVEREIGN ISSUES Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500	996 467 881 98 713 2,156 2,324 1,533 581 8,753 344 1,257	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22 3.34 0.13 0.48 0.02	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032 Derwent London PLC 1.875% due 17/11/2031 DS Smith PLC 4.375% due 24/04/2027 Grainger PLC 3.375% due 24/04/2028 Land Securities Capital Mark 4.875% due 15/09/2034 London & Quadrant Housing 2.000% due 31/03/2032 Marks & Spencer PLC	ergy Co. \$ 600 _ \$ 600 _ TES £ 1,100 1,300 1,400 600 € 2,200 £ 900 1,200 € 400 £ 700 cets PLC 500 Trust 400	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.17 0.31 0.25
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026 7.500% due 14/10/2032 ING Groep NV 1.125% due 07/12/2028 4.875% due 16/05/2029 (b)(c) JDE Peet's NV	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 \$ 1,000 \$ 200 \$ 1,000 \$ 1,000	134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571 224 830	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35 0.22 0.08 0.32	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 2.3750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033 SOVEREIGN ISSUES Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B 1.000% due 30/07/2042 Xunta de Galicia 0.084% due 30/07/2027	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500	996 467 881 98 713 2,156 2,324 1,533 581 8,753 344 1,257 50	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22 3.34 0.13 0.48 0.02 0.63	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032 Derwent London PLC 1.875% due 08/09/2032 Derwent London PLC 1.875% due 27/07/2027 Grainger PLC 3.375% due 24/04/2028 Land Securities Capital Mark 4.875% due 15/09/2034 London & Quadrant Housing 2.000% due 31/03/2032 Marks & Spencer PLC 4.500% due 10/07/2027 National Grid PLC	ergy Co. \$ 600 _ \$ 600 _ TES £ 1,100 1,300 1,400 600 € 2,200 £ 900 1,200 € 400 £ 700 cets PLC 500 Trust 400 300	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416 370	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.31 0.25 0.16
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026 7.500% due 14/10/2032 ING Groep NV 1.125% due 07/12/2028 4.875% due 16/05/2029 (b)(c) JDE Peet's NV 2.250% due 24/09/2031 LeasePlan Corp. NV	500 150 \$ 1,200 \$ 1,200 € 400 400 2,000 1,500 500 \$ 1,000 \$ 1,000 1,000	134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571 224 830 802	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.13 0.35 0.22 0.08 0.32 0.31	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 03/12/2026 £ 3.750% due 07/09/2029 € Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana de 18.75% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033 SOVEREIGN ISSUES Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B 1.000% due 30/07/2042 Xunta de Galicia 0.084% due 30/07/2027 Total Spain SUPRANATIONAL CORPORATE BONDS & NOTES	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500	996 467 881 98 713 2,156 2,324 1,533 581 8,753 344 1,257 50 1,651 10,404	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22 3.34 0.13 0.48 0.02 0.63	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032 Derwent London PLC 1.875% due 17/11/2031 DS Smith PLC 4.375% due 24/04/2027 Grainger PLC 3.375% due 24/04/2028 Land Securities Capital Mark 4.875% due 15/09/2034 London & Quadrant Housing 2.000% due 31/03/2032 Marks & Spencer PLC 4.500% due 10/07/2027	ergy Co. \$ 600 _ \$ 600 _ TES £ 1,100 1,300 1,400 600 € 2,200 £ 900 1,200 € 400 £ 700 cets PLC 500 Trust 400 300	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416 370 341	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.17 0.31 0.25
CORPORATE BONDS & NOTES Ardagh Metal Packaging Financ 2.000% due 01/09/2028 3.000% due 01/09/2029 NXP BV 2.500% due 11/05/2031 Total Multinational NETHERLANDS CORPORATE BONDS & NOTES ABN AMRO Bank NV 2.470% due 13/12/2029 Arcadis NV 4.875% due 28/02/2028 ASR Nederland NV 3.625% due 12/12/2028 CTP NV 1.250% due 21/06/2029 Digital Intrepid Holding BV 0.625% due 15/07/2031 DSV Finance BV 0.500% due 03/03/2031 EnBW International Finance BV 4.300% due 23/05/2034 Enel Finance International NV 1.375% due 12/07/2026 7.500% due 14/10/2032 ING Groep NV 1.125% due 07/12/2028 4.875% due 16/05/2029 (b)(c) JDE Peet's NV 2.250% due 24/09/2031	500 150 \$ 1,200 2,400 € 400 400 2,000 1,500 500 \$ 1,000 \$ 200 \$ 1,000 \$ 1,000	134 1,020 1,646 2,114 458 448 1,834 1,303 463 351 911 571 224 830	0.05 0.39 0.63 0.81 0.17 0.70 0.50 0.18 0.13 0.35 0.22 0.31 0.54	Korea Water Resources Corp. 3.500% due 27/04/2025 Total South Korea SPAIN CORPORATE BONDS & NOTES Acciona Energia Financiacion Filial 5.125% due 23/04/2031 € Banco Santander S.A. 0.625% due 24/06/2029 CaixaBank S.A. 0.500% due 09/02/2029 1.500% due 09/02/2029 1.500% due 09/02/2029 2.3750% due 07/09/2029 Caja Rural de Navarra SCC 3.000% due 26/04/2027 EDP Servicios Financieros Espana 4.375% due 04/04/2032 Telefonica Emisiones S.A. 4.183% due 21/11/2033 SOVEREIGN ISSUES Autonomous Community of Madri 3.596% due 30/04/2033 Spain Government International B 1.000% due 30/07/2042 Xunta de Galicia 0.084% due 30/07/2027 Total Spain SUPRANATIONAL	les S.A. 400 900 100 600 1,900 2,100 S.A. 1,300 500 d 300 ond 1,700 50	996 467 881 98 713 2,156 2,324 1,533 581 8,753 344 1,257 50 1,651 10,404	0.38 0.18 0.34 0.04 0.27 0.82 0.89 0.58 0.22 3.34 0.13 0.48 0.02 0.63	CORPORATE BONDS & NOT Masdar Abu Dhabi Future En 4.875% due 25/07/2033 UNITED KINGDOM CORPORATE BONDS & NOT Assura Financing PLC 1.625% due 30/06/2033 Berkeley Group PLC 2.500% due 11/08/2031 British Land Co. PLC 2.375% due 14/09/2029 Burberry Group PLC 1.125% due 21/09/2025 Chanel Ceres PLC 1.000% due 31/07/2031 Compass Group PLC 4.375% due 08/09/2032 Derwent London PLC 1.875% due 17/11/2031 DS Smith PLC 4.375% due 27/07/2027 Grainger PLC 3.375% due 24/04/2028 Land Securities Capital Mark 4.875% due 15/09/2034 London & Quadrant Housing 2.000% due 31/03/2032 Marks & Spencer PLC 4.500% due 10/07/2027 National Grid PLC 3.875% due 16/01/2029 NatWest Group PLC	fergy Co. \$ 600 _ \$ 600 _ 1,300 1,400 600 € 2,200 £ 900 1,200 € 400 £ 700 cets PLC 500 Trust 400 300 € 300 £ 1,200	1,052 1,283 1,543 717 2,050 1,159 1,219 455 824 656 416 370 341	0.40 0.49 0.59 0.27 0.78 0.44 0.47 0.17 0.31 0.25 0.16 0.14 0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Severn Trent Utilities Finance 2.625% due 22/02/2033	£ 600 \$	644	0.25	Community Preservation Corp. 2.867% due 01/02/2030 Continental Wind LLC	\$ 360 \$	316	0.12	Public Service Co. of Colorado 2.700% due 15/01/2051 \$ 3.200% due 01/03/2050	75 \$ 425	47 306	0.02 0.12
South Eastern Power Network 1.750% due 30/09/2034	2,100	2,033	0.78	6.000% due 28/02/2033	518	528	0.20	Public Service Electric & Gas Co 4.650% due 15/03/2033		1,101	0.42
4.000% due 05/09/2031	€ 600	694	0.26	Crown Cork & Seal Co., Inc. 7.375% due 15/12/2026	725	762	0.29	Solar Star Funding LLC 5.375% due 30/06/2035	933	927	0.42
Standard Chartered PLC 0.800% due 17/11/2029 Travis Perkins PLC	1,800	1,732	0.66	Farmers Exchange Capital 5.454% due 15/10/2054 Ford Motor Co.	30	25	0.01	Southern California Edison Co. 2.500% due 01/06/2031	1,000	858	0.33
3.750% due 17/02/2026 (e)	£ 1,100	1,324	0.51	3.250% due 12/02/2032	200	166	0.06	Southwestern Public Service Co 3.150% due 01/05/2050	•	309	0.12
Vodafone Group PLC 5.125% due 04/06/2081	\$ 950	719	0.27	Gap, Inc. 3.625% due 01/10/2029	1,000	856	0.33	3.750% due 15/06/2049 TerraForm Power Operating LLC	400	307	0.12
Workspace Group PLC 2.250% due 11/03/2028 Zenith Finco PLC	£ 400	438	0.17	HAT Holdings LLC 6.000% due 15/04/2025 8.000% due 15/06/2027	500 400		0.19 0.16	5.000% due 31/01/2028 Topaz Solar Farms LLC	650	632	0.24
6.500% due 30/06/2027 (e)	500 _	520	0.20	Host Hotels & Resorts LP 3.375% due 15/12/2029	600		0.10	5.750% due 30/09/2039 UDR, Inc.	762	759	0.29
SOVEREIGN ISSUES	_	23,607	9.00	3.500% due 15/09/2030 Hudson Pacific Properties LP	1,575	1,406		3.100% due 01/11/2034 Verizon Communications, Inc.	150	124	0.05
United Kingdom Gilt	2.700	2.005	1 41	3.950% due 01/11/2027 5.950% due 15/02/2028	500 800		0.16 0.27	1.500% due 18/09/2030 VF Corp.	3,110	2,564	0.98
0.875% due 31/07/2033 3.750% due 22/10/2053	3,700 800 _	3,695 953	1.41 0.36	Hyundai Capital America 5.800% due 26/06/2025	1,700	1,710		4.250% due 07/03/2029 €	400	426	0.16
Total United Kingdom	_	4,648 28,255	1. 77 10.77	IHG Finance LLC 4.375% due 28/11/2029	€ 800	•	0.35	Wisconsin Power & Light Co. 4.950% due 01/04/2033 \$	600	602	0.23
UNITED STATES				JPMorgan Chase & Co. 6.070% due 22/10/2027	\$ 1,300	1,338		Wisconsin Public Service Corp. 2.850% due 01/12/2051	450 _	298 41.932	0.11
ASSET-BACKED SECURITIES	Calutions Tw	ıct		Kilroy Realty LP	. ,	·		MUNICIPAL DONDS A NOTES		41,332	13.33
GoodLeap Sustainable Home : 2.100% due 20/05/2048 4.000% due 20/04/2049	\$ 972 969	751 853	0.29 0.33	2.500% due 15/11/2032 2.650% due 15/11/2033	700 100		0.20 0.03	MUNICIPAL BONDS & NOTES New York City Municipal Water		Authority	
4.950% due 20/07/2049 5.520% due 22/02/2055	1,801 657	1,658 643	0.63 0.24	MidAmerican Energy Co. 2.700% due 01/08/2052 3.650% due 01/08/2048	950 750		0.23 0.23	Revenue Bonds, (BABs), Serie 5.724% due 15/06/2042	170	186	0.07
Loanpal Solar Loan Ltd. 2.220% due 20/03/2048	561	419	0.16	4.250% due 15/07/2049 Mississippi Power Co.	400		0.13	New York City Municipal Water Revenue Bonds, Series 2010			0.05
	_	4,324	1.65	3.100% due 30/07/2051	900	605	0.23	5.882% due 15/06/2044 State Board of Administration F	110 inance C		0.05 la
CORPORATE BONDS & NOTE	S			Moody's Corp. 2.000% due 19/08/2031 3.100% due 29/11/2061	300 840		0.09	Revenue Notes, Series 2020 2.154% due 01/07/2030	170 _	145	0.05
AES Corp. 2.450% due 15/01/2031 5.450% due 01/06/2028	300 700	252 712	0.10 0.27	MSCI, Inc. 3.250% due 15/08/2033	200		0.22		_	454	0.17
Alexandria Real Estate Equitie 2.000% due 18/05/2032		883	0.34	4.000% due 15/11/2029 New York State Electric & Gas C	100		0.03	U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Secu	rity		
Amgen, Inc. 3.000% due 22/02/2029	1,300	1,224		2.150% due 01/10/2031 5.650% due 15/08/2028	1,100 2,300	877 2,360	0.33	5.000% due 01/10/2053	6,371 _	6,304	2.40
Autodesk, Inc. 2.400% due 15/12/2031	1,000	856	0.33	NextEra Energy Capital Holdings 1.900% due 15/06/2028		1,865		U.S. TREASURY OBLIGATIONS U.S. Treasury Notes		4.040	0.46
Bank of America Corp. 2.456% due 22/10/2025	1,100	1,071		Northern States Power Co. 2.250% due 01/04/2031	600		0.20	4.125% due 31/07/2028 Total United States	1,200 _	1,213 54,227	
4.134% due 12/06/2028 6.204% due 10/11/2028	€ 1,400 \$ 500	1,596 522	0.61	NSTAR Electric Co. 3.100% due 01/06/2051	1,070		0.29	VIRGIN ISLANDS (BRITISH)			
Boston Properties LP 2.450% due 01/10/2033 6.500% due 15/01/2034	1,020 150	777 158	0.30 0.06	Oberlin College 2.874% due 01/10/2051	1,800	1,180		Star Energy Geothermal Wayan			0.21
CBRE Services, Inc. 2.500% due 01/04/2031	1,370	1,160	0.44	Pacific Gas & Electric Co. 6.700% due 01/04/2053 PacifiCorp	400	435	0.16	6.750% due 24/04/2033 Total Transferable Securities	811 _ \$	249,832	0.31 95.24
CenterPoint Energy Houston E 5.300% due 01/04/2053	Electric LLC 600	629	0.24	2.900% due 15/06/2052	600	387	0.15				

REPURCHASE AGREEMENTS

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

⁽¹⁾ Includes accrued interest.

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

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

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

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(1)	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 600	\$ (100)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	\$ 6,400	(153)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.840	08/07/2051	100	33	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.943	15/06/2051	400	122	0.05
Pay	3-Month CAD-Bank Bill	1.000	16/06/2026	CAD 900	(34)	(0.01)
Receive(1)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 1,800	(205)	(0.08)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	6,300	252	0.10
					\$ (85)	(0.03)
Total Centi	rally Cleared Financial Derivative Instruments				\$ (85)	(0.03)

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

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

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

FORWARD FOREIGN CURRENCY CONTRACTS

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

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

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

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

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

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

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

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

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

						Net Unrealised	
	Settlement	Currency to	Currency to	Unrealised	Unrealised	Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
BOA	01/2024	£ 24	\$ 31	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 4,825	£ 3,809	30	0	30	0.01
BPS	01/2024	4,487	3,538	23	0	23	0.01
BRC	01/2024	78	62	1	0	1	0.00
CBK	01/2024	£ 68	\$ 86	0	(2)	(2)	0.00
	01/2024	\$ 41	£ 33	0	0	0	0.00
GLM	01/2024	£ 6	\$ 8	0	0	0	0.00
MBC	01/2024	270	344	0	(1)	(1)	0.00
	01/2024	\$ 56	£ 44	0	0	0	0.00
MYI	01/2024	£ 2	\$ 2	0	0	0	0.00
	01/2024	\$ 69	£ 54	0	0	0	0.00
SCX	01/2024	25,778	20,380	204	0	204	0.08
SSB	01/2024	£20	\$ 25	0	0	0	0.00
	01/2024	\$ 16,845	£ 13,349	173	0	173	0.07
UAG	01/2024	£ 9	\$ 11	0	0	0	0.00
	01/2024	\$ 25,774	£ 20,366	189	0	189	0.07
				\$ 620	\$ (3)	\$ 617	0.24

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	SEK 6	\$ 1	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 548	SEK 5.718	19	0	19	0.01
BRC	01/2024	1	12	0	0	0	0.00
CBK	01/2024	SEK 81	\$ 8	0	0	0	(0.01)
	01/2024	\$ 73	SEK 755	2	0	2	0.00
GLM	01/2024	SEK 4	\$ 0	0	0	0	0.00
	01/2024	\$ 1	SEK 14	Ō	Ō	Ō	0.00
MBC	01/2024	SEK 26	\$ 3	0	0	0	0.00
	01/2024	\$ 1	SEK 5	0	0	0	0.00
SCX	01/2024	SEK 14	\$ 1	0	0	0	0.00
	01/2024	\$ 575	SEK 5,968	18	0	18	0.01
UAG	01/2024	SEK 38	\$ 4	0	0	0	0.00
	01/2024	\$ 590	SEK 6,084	14	0	14	0.01
				\$ 53	\$ 0	\$53	0.02

Schedule of Investments PIMCO Climate Bond Fund (Cont.)

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,311	SGD 1,749	\$ 15	\$ 0	\$ 15	0.01
BOA	01/2024	1,361	1,816	16	0	16	0.01
GLM	01/2024	SGD 6	\$ 4	0	0	0	0.00
	01/2024	\$ 145	SGD 194	2	0	2	(0.01)
MBC	01/2024	SGD 12	\$ 9	0	0	0	0.00
	01/2024	\$ 17	SGD 23	0	0	0	0.00
	02/2024	24	31	0	0	0	0.00
MYI	01/2024	1,254	1,673	14	0	14	0.01
	02/2024	3	3	0	0	0	0.00
UAG	01/2024	4	5	0	0	0	0.00
				\$ 47	\$ 0	\$ 47	0.02
Total OTC Financial Derivat	tive Instruments					\$ 530	0.20
Total Investments						\$ 255,764	97.50
Other Current Assets & Lia	bilities					\$ 6,552	2.50
Net Assets						\$ 262,316	100.00

Not Unrealised

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (c) Contingent convertible security.
- (d) Restricted Securities (31 December 2022: Nil):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Brookfield Property Finance ULC	7.125%	13/02/2028	09/02/2023	\$ 522	\$ 522	0.20

(e) Securities with an aggregate fair value of \$623 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$3,138 (31 December 2022: \$3,781) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$50 (31 December 2022: \$4,260) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 249,832	\$ 0	\$ 249,832
Repurchase Agreements	0	5,800	0	5,800
Financial Derivative Instruments ⁽³⁾	(2,137)	2,269	0	132
Totals	\$ (2,137)	\$ 257,901	\$ 0	\$ 255,764

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 248,281	\$ 0	\$ 248,281
Repurchase Agreements	0	36,800	0	36,800
Financial Derivative Instruments ⁽³⁾	2,683	(46)	0	2,637
Totals	\$ 2,683	\$ 285,035	\$ 0	\$ 287,718

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

Davishla fau

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
JML	1.000% 4.100	14/11/2023 14/11/2023	TBD ⁽¹⁾ TBD ⁽¹⁾	£ (250) (377)	\$ (320) (483)	(0.12) (0.19)
Total Reverse Repurchase Agreements					\$ (803)	(0.31)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 32	\$ 0	\$ 32	\$ N/A	\$ N/A	\$ N/A
BOA	90	0	90	(522)	560	38
BPS	35	0	35	(3,021)	2,670	(351)
BRC	(17)	50	33	(6)	40	34
CBK	(2)	0	(2)	1,594	(1,510)	84
DUB	N/A	N/A	N/A	(1,016)	990	(26)
GLM	(172)	0	(172)	42	(110)	(68)
JPM	N/A	N/A	N/A	16	0	16
MBC	2	0	2	1,318	(1,270)	48
MYI	274	(540)	(266)	43	(20)	23
RBC	N/A	N/A	N/A	0	0	0
RYL	(15)	0	(15)	(113)	0	(113)
SCX	88	0	88	1,674	(1,560)	114
SSB	173	0	173	N/A	N/A	N/A
UAG	42	0	42	86	0	86

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	82.55	73.76
Transferable securities dealt in on another regulated market*	12.69	11.04
Repurchase agreements	2.21	0.04
Financial derivative instruments dealt in on a regulated market	(0.12)	12.57
Centrally cleared financial derivative instruments	(0.03)	0.81
OTC financial derivative instruments	0.20	0.06
Reverse repurchase agreements	(0.31)	0.03

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.37	0.31
Austria	0.51	0.21
Belgium	0.50	0.40
Brazil	0.08	0.07
Canada	1.97	1.62
Chile	0.85	0.70
Cyprus	0.36	0.28
Czech Republic	0.26	N/A
Denmark	1.54	N/A
Finland	1.39	0.28
France	6.56	6.29
Germany	13.86	11.61
India	0.95	1.30
Ireland	2.23	1.49
Italy	1.95	1.97
Japan	3.15	3.29
Jersey, Channel Islands	0.05	0.36
Luxembourg	3.20	2.89
Mauritius	0.14	0.97
Mexico	0.37	0.29
Multinational	0.63	0.87
Netherlands	7.67	8.65
Norway	0.18	N/A
Singapore	0.22	0.20
South Korea	0.38	0.31
Spain	3.97	2.01

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Supranational	8.34	4.97
Sweden	1.58	1.20
Switzerland	N/A	0.30
United Arab Emirates	0.23	N/A
United Kingdom	10.77	8.79
United States	20.67	21.97
Virgin Islands (British)	0.31	0.26
Short-Term Instruments	N/A	0.98
Repurchase Agreements	2.21	12.57
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.12)	0.81
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.03)	0.06
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.37)	(1.53)
Hedged Forward Foreign Currency Contracts	0.57	1.56
Other Current Assets & Liabilities	2.50	1.69
Net Assets	100.00	100.00

DESCRIPTION	PAR	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS
TRANSFERABLE SECURITIES	(000S)	(0005)	ASSETS		6,281		0.08	Palmer Square European Loan Funding DAC
AUSTRALIA SOVEREIGN ISSUES				1.500% due 01/10/2053 2.000% due 01/10/2053 2.500% due 01/10/2047	6,864 2,773	815 339	0.10 0.04 0.00	4.685% due 15/10/2031 € 782 \$ 850 0.10 Rockford Tower Europe CLO DAC
Australia Government Intern 0.250% due 21/11/2032	national Bond AUD 5,612 \$	3,456	0.40	Nordea Kredit Realkreditaktiesel 0.500% due 01/10/2043			0.00	4.968% due 20/12/2031 2,344 2,569 0.30 Segovia European CLO DAC
0.750% due 21/11/2027	4,276	2,884	0.34	1.000% due 01/10/2050	. 0	0	0.00	4.873% due 20/07/2032 2,300 2,508 0.29 Tikehau CLO DAC
3.000% due 20/09/2025 Total Australia	1,763 _	1,238 7,578		1.500% due 01/10/2053 2.000% due 01/10/2053	3,899 999	122	0.05	4.844% due 04/08/2034 2,600 2,839 0.33
CANADA	_			2.500% due 01/10/2047 Nykredit Realkredit A/S	3	0	0.00	Toro European CLO DAC 4.812% due 15/02/2034 3,700 4,032 0.47
SOVEREIGN ISSUES				1.000% due 01/10/2050 1.000% due 01/10/2053	1 10	-	0.00	51,399 5.99
Canadian Government Real 0.500% due 01/12/2050 (c)	Return Bond CAD 244	1.10	0.02	1.500% due 01/10/2053	6,029	721	0.08	NON-AGENCY MORTGAGE-BACKED SECURITIES
4.250% due 01/12/2026 (c)	2,889	2,377	0.27	2.000% due 01/10/2053 2.500% due 01/10/2047	6,065 12	2	0.08	European Loan Conduit DAC 4.994% due 17/02/2030 573 625 0.07
Total Canada	_	2,525	0.29	3.500% due 01/10/2053 Realkredit Danmark A/S	14,334	2,058	0.25	Total Ireland 52,024 6.06
CAYMAN ISLANDS				1.000% due 01/10/2050	13,621	1,580		ITALY
ASSET-BACKED SECURITIE Allegro CLO Ltd.	S			1.000% due 01/10/2053 1.500% due 01/10/2053	5,218 17,576	2,077		SOVEREIGN ISSUES
6.820% due 16/10/2031	\$ 500	501	0.06	2.000% due 01/10/2053 2.500% due 01/04/2047	3,914 12		0.05	Italy Buoni Poliennali Del Tesoro 0.400% due 15/05/2030 (c) 18,710 19,321 2.25
Atlas Senior Loan Fund Ltd. 6.745% due 15/01/2031	4,786	4,793	0.56	Total Denmark		11,385	1.33	1.400% due 26/05/2025 (c) 33,682 36,622 4.26
6.805% due 16/01/2030	584	584	0.07	FRANCE				2.350% due 15/09/2024 (c) 26,590 29,443 3.43 2.550% due 15/09/2041 (c) 1,481 1,753 0.21
BlueMountain CLO Ltd. 6.854% due 22/10/2030	1,347	1,347	0.16	SOVEREIGN ISSUES				Total Italy <u>87,139 10.15</u>
Carlyle Global Market Strate 6.655% due 15/01/2031	egies CLO Ltd. 545	545	0.06	France Government International 0.100% due 01/03/2025 (c) €	Bond 20,124	21,914	2.55	JAPAN
Catamaran CLO Ltd.				0.100% due 25/07/2031 (c) 0.100% due 25/07/2038 (c)	9,818 7,085	10,695 7,337	1.25	SOVEREIGN ISSUES
6.774% due 22/04/2030 Cedar Funding CLO Ltd.	1,890	1,890	0.22	Total France	7,063	39,946		Japan Government International Bond 0.100% due 10/09/2024 (c)
6.764% due 17/07/2031	700	700	0.08	IRELAND				0.100% due 10/03/2025 (c) 1,036,175 7,533 0.88 0.100% due 10/03/2026 (c) 784,983 5,788 0.67
CIFC Funding Ltd. 6.709% due 27/04/2031	1,190	1,190	0.14	ASSET-BACKED SECURITIES				0.100% due 10/03/2028 (c) 1,357,864 10,123 1.18 0.100% due 10/03/2029 (c) 4,796,771 35,845 4.17
Dryden CLO Ltd. 6.651% due 15/05/2031	676	676	0.08	Ares European CLO DAC	671	725	0.09	Total Japan 66,154 7.70
Greystone Commercial Real	Estate Notes L	.td.		4.575% due 15/04/2030 4.625% due 15/10/2030	671 1,329	1,458	0.17	NEW ZEALAND
6.656% due 15/09/2037 ICG U.S. CLO Ltd.	611	610	0.07	4.843% due 20/04/2032 Armada Euro CLO DAC	2,100	2,283	0.27	SOVEREIGN ISSUES
6.754% due 22/07/2031 LCM LP	2,318	2,319	0.27	4.685% due 15/07/2031	497	544	0.06	New Zealand Government International Bond 2.000% due 20/09/2025 NZD 3,229 2,038 0.24
6.717% due 20/07/2031	2,888	2,884	0.34	Bain Capital Euro CLO DAC 5.102% due 24/01/2033	1,300	1,425	0.17	PERU
6.785% due 15/10/2031 Madison Park Funding Ltd.	1,200	1,199	0.14	Black Diamond CLO DAC 4.853% due 20/01/2032	1,421	1,561	O 18	SOVEREIGN ISSUES
0.000% due 29/07/2030	386	386	0.04	4.982% due 15/05/2032	2,540	2,771		Peru Government International Bond
Magnetite Ltd. 6.635% due 15/04/2031	279	278	0.03	BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031	993	1,039	0.12	5.940% due 12/02/2029 PEN 400 108 0.01
Octagon Investment Partner 6.615% due 16/04/2031	rs Ltd. 3,300	3,298	0.38	4.685% due 15/01/2031 BNPP AM Euro CLO DAC	2,086	2,279	0.27	SPAIN SOVEREIGN ISSUES
Octagon Loan Funding Ltd.				4.565% due 15/04/2031	1,600	1,741	0.20	Spain Government International Bond
6.809% due 18/11/2031 OZLM Ltd.	2,500	2,503	0.29	Cairn CLO DAC 4.745% due 15/10/2031	2,298	2,498	0.29	0.500% due 30/04/2030 € 2,500 2,419 0.28 0.650% due 30/11/2027 (c) 27,174 29,951 3.49
6.744% due 17/04/2031 6.827% due 20/01/2031	2,559 2,728	2,558 2,731		Carlyle Euro CLO DAC				0.700% due 30/11/2033 (c) 1,339 1,431 0.17
Regatta Funding Ltd.				4.665% due 15/01/2031 4.892% due 15/08/2032	2,182 900	2,386 981	0.28	Total Spain 33,801 3.94
6.914% due 17/10/2030 Sound Point CLO Ltd.	3,260	3,258	0.38	CVC Cordatus Loan Fund DAC 4.852% due 26/08/2032	500	546	0.06	SWEDEN
6.741% due 26/07/2031 6.797% due 21/01/2031	1,489 1,203	1,488 1,202		Dryden Euro CLO DAC				SOVEREIGN ISSUES Sweden Government International Bond
6.807% due 18/04/2031	2,200	2,198		4.752% due 15/05/2032 4.862% due 15/05/2034	1,278 2,396	1,392 2,606		0.125% due 01/06/2026 SEK 3,129 304 0.04
TIAA CLO Ltd. 6.877% due 20/07/2031	478	478	0.06	Harvest CLO DAC	700	722	0.09	0.125% due 01/12/2027 16,331 1,583 0.18 1.000% due 01/06/2025 127,059 12,522 1.46
Voya CLO Ltd. 6.755% due 14/07/2031	472	<i>Δ</i> 72	0.05	1.040% due 15/07/2031 4.566% due 26/06/2030	700 1,059	1,157	0.13	Total Sweden 14,409 1.68
6.865% due 15/10/2030	1,573	1,571	0.18	4.725% due 15/07/2031 Invesco Euro CLO DAC	1,400	1,524	0.18	SWITZERLAND
	_	41,659	4.85	4.885% due 15/07/2032	2,600	2,831	0.33	CORPORATE BONDS & NOTES
CORPORATE BONDS & NO				Laurelin DAC 4.713% due 20/10/2031	1,140	1,247	0.15	UBS Group AG 2.593% due 11/09/2025 \$ 600 587 0.07
Avolon Holdings Funding Ltd 2.528% due 18/11/2027	d. 258 _		0.03	Madison Park Euro Funding DAC 4.765% due 15/07/2032	700	763	0.09	4.965% due 16/01/2026 € 400 443 0.05 Total Switzerland 1,030 0.12
Total Cayman Islands		41,888	4.88	Man GLG Euro CLO DAC				
DENMARK				4.835% due 15/01/2030 Oak Hill European Credit Partners	66 DAC	72	0.01	UNITED KINGDOM NON-AGENCY MORTGAGE-BACKED SECURITIES
CORPORATE BONDS & NO	TES			4.733% due 20/10/2031	1,097	1,199	0.14	Great Hall Mortgages PLC
Jyske Realkredit A/S 1.000% due 01/10/2050	DKK 542	63	0.01	OCP Euro CLO DAC 4.882% due 22/09/2034	2,600	2,831	0.33	5.469% due 18/03/2039 f 3 4 0.00 5.489% due 18/06/2038 2 3 0.00

Schedule of Investments Commodity Real Return Fund (cont.)

PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (000S) (000S) ASSETS DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OI NET
Polaris PLC 5.995% due 23/10/2059 f 2,696	\$ 3,420	0.40	MUNICIPAL BONDS & NOTES American Municipal Power, Inc., Ohio Revenue Bonds, 6.500% due 25/03/2032 \$	Securities, 6 \$		0.00
Towd Point Mortgage Funding PLC 6.365% due 20/10/2051 684	873 4,300	0.10 0.50	Series 2010 7.734% due 15/02/2033 \$ 200 \$ 236 0.03 Sequoia Mortgage Trust 5.872% due 20/07/2036 6.164% due 20/04/2035	406 13	353 12	0.04
SHARES			(BABs), Series 2010 6.170% due 19/10/2026 6.918% due 01/04/2040 600 702 0.08 Structured Asset Mortgage Inve	2 estments 1	2 Trust	0.00
PREFERRED SECURITIES Nationwide Building Society 10.250% 1,606	267	0.03	California State General Obligation Bonds, (BABs), 6.050% due 19/07/2034 Series 2009 7.300% due 01/10/2039 500 606 0.07 6.150% due 19/07/2034 6.170% due 19/03/2034	1 7 6	1 7 5	0.00 0.00 0.00
PAR (0005) SOVEREIGN ISSUES			7.500% due 01/04/2034 100 122 0.02 Towd Point Mortgage Trust 7.550% due 01/04/2039 200 253 0.03 2.750% due 25/10/2056 Los Angeles Department of Water & Power, California 3.250% due 25/03/2058	87 448	87 435	0.0
United Kingdom Gilt			Revenue Bonds, Series 2010 WaMu Mortgage Pass-Through			0.00
0.125% due 22/03/2024 (c) f 17,783 0.125% due 22/03/2026 (c) 177 0.125% due 10/08/2028 (c) 4,533	22,466 225 5,851	2.61 0.03 0.68	5.516% due 01/07/2027 500 516 0.06 6.090% due 25/01/2045 New York City Transitional Finance Authority Future Tax Secured Revenue Bonds, (BABs), Series 2010 6.250% due 25/10/2044	9 49 147	9 48 139	0.00
1.250% due 22/11/2027 (c) 22,194 2.500% due 17/07/2024 24,593	29,856 31,090 89,488	3.48 3.62 10.42	5.508% due 01/08/2037 200 206 0.02 6.412% due 25/06/2042 New York State Urban Development Corp. Revenue Bonds, (BABs), Series 2009	' -	6,786	0.00
Total United Kingdom	94,055		5.770% due 15/03/2039 100 103 0.01 U.S. GOVERNMENT AGENCIES			
UNITED STATES			2,744 0.32 Fannie Mae 5.188% due 01/11/2034	151	150	0.02
ASSET-BACKED SECURITIES			NON-AGENCY MORTGAGE-BACKED SECURITIES 6.000% due 25/02/2044 6.022% due 25/09/2036	4 1	4 1	0.00
ACE Securities Corp. Home Equity Loan T 6.520% due 25/12/2033 \$ 742		0.09	Banc of America Funding Trust 6.496% due 20/09/2034 BCAP LLC Trust 6.0022 % due 25/06/2028 6.500% due 25/06/2028 Freddie Mac	3	3	0.00
Ameriquest Mortgage Securities, Inc. Ass Pass-Through Certificates	et-Backed		5.250% due 26/04/2037 186 106 0.01 5.000% due 15/01/2035 5.732% due 25/09/2031	139 7	138 7	0.02
6.430% due 25/10/2035 1,300	1,191	0.14	Bear Stearns Adjustable Rate Mortgage Trust 5.903% due 15/12/2031	1	1	0.00
Asset-Backed Funding Certificates Trust 5.610% due 25/10/2036 2,125	1,965	0.23	3.974% due 25/09/2034 43 40 0.00 5 953% due 15/04/2028	2	1	0.00
Citigroup Mortgage Loan Trust	,		4.924% due 25/01/2035 20 19 0.00 6.000% due 15/04/2036 5.224% due 25/11/2034 4 3 0.00 6.053% due 15/03/2024	2	3	0.00
5.760% due 25/09/2036 419 Citigroup Mortgage Loan Trust Asset-Bac	401 ked Pass-	0.05	5.453% due 25/02/2034 6 6 0.00 6.103% due 15/03/2032	40	40	0.0
Through Certificates		0.02	Bear Stearns ALT-A Trust 4.235% due 25/08/2036 12 6 0.00 5.722% due 20/02/2035	22	22	0.00
6.415% due 25/10/2034 263 Citigroup Mortgage Loan Trust, Inc. 6.160% due 25/10/2035 800	252 716	0.03	5.044% due 25/10/2033 0 0 0.00 5.757% due 20/10/2043 Chase Mortgage Finance Trust 5.962% due 20/02/2038	374 12	354 12	0.04
Countrywide Asset-Backed Certificates T 6.430% due 25/02/2036 1,542	rust 1,485	0.17	4.114% due 25/03/2037 4 4 0.00 6.012% due 20/03/2060 6.180% due 20/08/2062 6.277% due 25/09/2035 1 1 0.00 6.246% due 20/08/2068	11 486 499	11 483 489	0.00
Ellington Loan Acquisition Trust 6.570% due 25/05/2037 563	543	0.06	Countrywide Alternative Loan Trust 4.174% due 25/02/2037 5 5 0.00 Uniform Mortgage-Backed Secu	263	263	0.03
First Franklin Mortgage Loan Trust 5.780% due 25/07/2036 143	137	0.02	5.682% due 20/07/2046 8 6 0.00 4.500% due 01/09/2052 7 7 0.00 Uniform Mortgage-Backed Security M	984	955	0.1
Home Equity Asset Trust 6.325% due 25/08/2034 88	87	0.01	Countrywide Home Loan Mortgage Pass-Through Trust 4.430% due 25/09/2047 5 4 0.00 4.500% due 01/02/2054	37,714 30,500	35,706 29,586	
6.490% due 25/03/2035 1,465 Home Equity Mortgage Loan Asset-Backet		0.16	6.110% due 25/03/2035 62 57 0.01 6.000% due 01/02/2054 6.230% due 25/09/2034 1 1 0.00	21,100 _	21,426 89,657	2.49
5.610% due 25/11/2036 624 Lehman XS Trust	570	0.07	GreenPoint Mortgage Funding Trust 5,910% due 25/06/2045 58 54 0,01 U.S. TREASURY OBLIGATIONS	_		
7.770% due 25/12/2037 766	731	0.08	5.910% due 25/06/2045 58 54 0.01 U.S. TREASURY OBLIGATIONS GSR Mortgage Loan Trust U.S. Treasury Inflation Protectet	d Securitie	es (c)	
Mid-State Capital Corp. Trust 5.787% due 15/10/2040 72	71	0.01	4.381% due 25/06/2034 3 3 0.00 0.125% due 15/07/2024 4.649% due 25/07/2035 30 27 0.00 0.125% due 15/10/2024 (e)	14,772 58,162	14,519 56,898	1.69 6.62
Morgan Stanley ABS Capital, Inc. Trust 6.130% due 25/01/2035 298	287	0.03	4.836% due 25/09/2035 2 2 0.00 0.125% due 15/04/2025 (e) HarborView Mortgage Loan Trust 0.125% due 15/10/2025 (e)	36,687 28,933	35,381	4.12 3.24
6.445% due 25/07/2034 135 New Century Home Equity Loan Trust	135	0.02	6.372% due 20/06/2035 173 156 0.02 0.125% due 15/04/2026 (e)	52,478	49,959	5.82
6.235% due 25/02/2035 450 Option One Mortgage Loan Trust	435	0.05	Impac CMB Trust 0.125% due 15/07/2026 6.370% due 25/10/2033 1 1 0.00 0.125% due 15/10/2026 (e) 0.125% due 15/07/2031	7,073 130,498 16,209	6,740 123,948 14,419	0.78 14.43 1.68
6.010% due 25/01/2036 1,700 Renaissance Home Equity Loan Trust	1,548	0.18	IndyMac Mortgage Loan Trust 0.250% due 25/07/2035 1,237 1,125 0.13 0.250% due 15/07/2039	45,076 1,937		5.09
6.670% due 25/11/2034 153 Saxon Asset Securities Trust	133	0.02	5.110% due 25/07/2045 3 2 0.00 0.375% due 15/07/2025 JPMorgan Mortgage Trust 0.375% due 15/01/2027 (e)	20,219 34,212	19,592 32,519	2.28 3.79
5.780% due 25/09/2037 223 5.905% due 25/09/2036 3,000	210 2,821	0.02 0.33	4.916% due 25/04/2035 17 16 0.00 0.375% due 15/07/2027 (e) 5.822% due 25/08/2035 6 6 0.00 0.500% due 15/04/2024	40,349	38,351	4.47 0.00
Securitized Asset-Backed Receivables LLC 6.190% due 25/10/2035 1,495			Mellon Residential Funding Corp. Mortgage Pass- Through Trust 0.500% due 15/01/2028 0.625% due 15/01/2026	41,661 21,132	20,393	4.59 2.37
550 /0 ddc 25/ 10/2055 1/45J	17,088		5.916% due 15/12/2030 1 1 0.00 0.750% due 15/07/2028 Merrill Lynch Mortgage Investors Trust 0.750% due 15/02/2045	22,222 784	21,274	0.0
CORPORATE BONDS & NOTES			6.160% due 25/08/2036 3,211 3,144 0.37 0.8/5% due 15/01/2029 0.875% due 15/02/2047	25,954 892	704	
Broadcom, Inc. 3.137% due 15/11/2035 1,459	1,198	0.14	4.500% due 25/05/2058 398 385 0.05 1.250% due 15/07/2033	15,592 8,408		1.7 0.9
Lehman Brothers Holdings, Inc.	,		Opteum Mortgage Acceptance Corp. Asset-Backed 1.375% due 15/02/2044 1.625% due 15/10/2027 (e)	3,036 96,645	2,717 95,941	
7.875% due 08/05/2018 ^ £ 100	1,199	0.00	7.270% due 25/04/2035 500 481 0.06 1.750% due 15/01/2028 Regal Trust 2.375% due 15/01/2025	5,211 17,465	5,180	0.60
			1.723% due 29/09/2031 6 5 0.00 2.500% due 15/01/2029	1,733	1,792	

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DE:
3.875% due 15/04/2029	\$	1,218	\$ 1,344	0.16	IN
			720,654	83.90	CO
Total United States			838,128	97.58	PI
SHORT-TERM INSTITUTE HUNGARY TREASUR					
10.900% due	I DILL	د.			To
	HUF 4	22,000	1,219	0.14	
Total Short-Term Instrum	nents		1,219	0.14	
Total Transferable Sec	urities	;	\$ 1,293,427	150.60	

DESCRIPTION	SHARES	FAIR VALUE (000S)	NET
INVESTMENT FUNDS			
COLLECTIVE INVESTMENT SCHE	MES		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (d)	12,743	\$ 127	0.01
Total Investment Funds	9	\$ 127	0.01

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS FICC	5.470% 2.600 5.330	02/01/2024 29/12/2023 29/12/2023	03/01/2024 02/01/2024 02/01/2024	\$ 40,300 1,018 41,700	U.S. Treasury Notes 2.750% due 15/08/2032 U.S. Treasury Notes 4.875% due 30/11/2025 U.S. Treasury Notes 1.500% due 30/11/2028	\$ (41,183) (1,038) (42,534)	\$ 40,300 1,018 41,700	\$ 40,306 1,018 41,700	4.69 0.12 4.86
Total Repurcha	se Agreeme	ents		\$ (84,755)	\$ 83,018	\$ 83,024	9.67		

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note March Futures	Short	03/2024	69	\$ (50)	(0.01)
Australia Government 10-Year Bond March Futures	Short	03/2024	63	(148)	(0.02)
Euro-Bobl March Futures	Long	03/2024	53	113	0.01
Euro-BTP Italy Government Bond March Futures	Long	03/2024	82	400	0.05
Euro-BTP Italy Government Bond March Futures	Short	03/2024	355	(281)	(0.03)
Euro-Bund 1Ó-Year Bond March Futures	Short	03/2024	86	(155)	(0.02)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	18	(228)	(0.02)
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	15	(62)	(0.01)
Euro-Schatz March Futures	Short	03/2024	267	(59)	(0.01)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	62	4	0.00
U.S. Treasury 5-Year Note March Futures	Short	03/2024	2,006	(4,398)	(0.51)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	1,416	4,973	0.58
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	274	(1,562)	(0.18)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	540	(5,295)	(0.62)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	123	1,581	0.19
United Kingdom Long Gilt March Futures	Long	03/2024	87	764	0.09
	, and the second			\$ (4,403)	(0.51)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS						
Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor April 2024 Futures	\$ 96.750	12/04/2024	312	\$ (211)	\$ (211)	(0.03)
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ (4.614)	(0.54)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS Pay/ Receive Floating Unrealised Appreciation/ Fixed Maturity Notional % of Rate Floating Rate Index Date Rate Amount (Depreciation) **Net Assets** 1-Day JPY-MUTKCALM Compounded-OIS 0.300% Receive 20/09/2027 74,880 0.00 1-Day JPY-MUTKCALM Compounded-OIS 986,000 91 Receive 0.500 15/12/2031 0.01 Receive 1-Day JPY-MUTKCALM Compounded-OIS 0.550 14/09/2028 2,370,000 (89)(0.01)Receive 1-Day USD-Federal Funds Rate Compounded-OIS 2.000 15/12/2047 1,750 380 0.04 Receive 1-Day USD-Federal Funds Rate Compounded-OIS 2.428 20/12/2047 400 59 0.01 1-Day USD-Federal Funds Rate Compounded-OIS 152 Receive 2.478 20/12/2047 1,115 0.02

Schedule of Investments Commodity Real Return Fund (cont.)

1-Day USD-SOFR	lex .	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Asset
eceive 1-Daý USD-SOFR ay 1-Day USD-SOFR ay USD-S	ral Funds Rate Compounded-OIS	2.499%	20/12/2047	\$ 570	\$ 77	0.01
ay 1-Daý USD-SOFR eceive 1-Day USD-SOFR ay 6-Month EUR-EUI ay 6-Month EU	R Compounded-OIS .	1.840	21/11/2028	13,800	1,275	0.15
ay I-Day USD-SOFR ay I-Day USD-SOFR ay I-Day USD-SOFR ay(1) I-Day USD-SOFR ay USP-I-Day USR-I-Day ay USR-I-Day U		1.880	25/01/2052	5,000	(1,514)	(0.18)
ay 1-Day USD-SOFR 1-D		1.888 2.237	21/11/2053 21/11/2053	2,800 10,300	(902) 2,004	(0.11) 0.23
eceive (1) 1-Daý USD-SOFR ay(1) 1-Day USD-SOFR ay(1) 1-Day USD-SOFR ay(1) 1-Day USD-SOFR ay 1-Day USP-I ay 1-Day USD-SOFR ay 1-Day USD-SOFR ay 1-Day USD-SOFR ay 1-Day USD-SOFR ay 1-Day USP-I ay 1-Day 1		2.340	21/11/2033	50,700	(2,886)	(0.34)
ay 1-Day USD-SOFR eceive 1-Day USD-SOFR ay 1-Day USD-SOFR ay 1-Day USD-SOFR ay 1-Day USD-SOFR ay 1-Day USD-SOFR eceive 3-Month NZD-BB eceive 6-Month EUR-EUI eceive 6-Month EUR-EUI eceive 6-Month EUR-EUI exp	R Compounded-OIS	2.865	13/02/2054	18,600	1,095	0.13
eceive 1-Daý USD-SOFR ay 1-Day USD-SOFR and an India and a look of the secive and another burner and another burner ay 6-Month EUR-EUI ay	R Compounded-OIS	3.085	13/02/2034	41,800	(909)	(0.11)
1-Day USD-SOFR 1-Day USRP 1-Day USR 1-D		3.900	22/03/2026	17,750	30	0.00
1-Day USD-SOFR Cocive 1-Day USD-SOFR Cocive 3-Month NZD-SOFR Cocive 3-Month NZD-SOFR Cocive 6-Month EUR-EUI Cocive CPTFEMU COCIVE CPT		4.250 4.606	20/12/2025 31/10/2025	58,000 48,600	(482) 558	(0.06) 0.06
ceive 1-Day USD-SOFR Sceive 3-Month NZD-BB Ceive 3-Month EUR-EU Ceive 6-Month EUR-EU CECEIVE CECIVE		4.611	31/10/2025	6,800	79	0.01
ceive 6-Month EUR-EUI ceive 6-Month EUR-EUI ceive 6-Month EUR-EUI cy CPTFEMU con CPTFE	R Compounded-OIS	4.868	22/12/2025	17,750	(185)	(0.02)
ceive 6-Month EUR-EUI ceive 6-Month EUR-EUI ceive 6-Month EUR-EUI y 9-Month EUR-EUI		3.250	21/03/2028	NZD 900	13	0.00
ceive 6-Month EUR-EUI ceive 6-Month EUR-EUI y CPTFEMU y CPTFEMU <t< td=""><td></td><td>0.000 0.190</td><td>17/03/2053 04/11/2052</td><td>€ 1,200 900</td><td>544 393</td><td>0.06 0.05</td></t<>		0.000 0.190	17/03/2053 04/11/2052	€ 1,200 900	544 393	0.06 0.05
cecive 6-Month EUR-EUI chy		0.195	04/11/2052	950	472	0.05
fly 6-Month EUR-EUI by CPTFEMU by CPURNSA by C		0.197	08/11/2052	1,600	696	0.08
y 6-Month EUR-EUI y CPTFEMU y CPURNSA		0.550	10/08/2024	200	(7)	0.00
9y 6-Month EUR-EUI 9y 6-Month EUR-EUI 19y CPTFEMU 29y CPTFEMU 20x CECIVE CPURNSA 20x C		0.650	12/04/2027	4,900	(317)	(0.04)
y 6-Month EUR-EUI y 6-Month EUR-EUI ceive(1) 6-Month EUR-EUI y 6-Month EUR-EUI y 6-Month EUR-EUI y 6-Month EUR-EUI y 10 6-Month EUR-EUI y CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA		0.650 0.700	11/05/2027 11/04/2027	2,400 2,100	(145) (133)	(0.02) (0.02)
y 6-Month EUR-EUI ceive(1) 6-Month EUR-EUI y 6-Month EUR-EUI y 6-Month EUR-EUI y 6-Month EUR-EUI y CPTFEMU ceive CPTFEMU y CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA		1.000	13/05/2027	4,700	(233)	(0.03)
y 6-Month EUR-EUI y(1) 6-Month EUR-EUI y(2) CPTFEMU y CPTFEMU ceive CPTFEMU ceive CPTFEMU y CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA	JRIBOR	1.000	18/05/2027	2,100	(103)	(0.01
y(1) 6-Month EUR-EUI y CPTFEMU ceive CPTFEMU ceive CPTFEMU y CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA		2.750	20/03/2054	25,470	(3,467)	(0.40
CPTFEMU COPTFEMU COPT		2.879 3.000	15/08/2032 20/03/2034	13,400 53,680	409 3,887	0.05 0.45
CPTFEMU COPTEMU COPTEM	MIDON	1.380	15/03/2031	4,000	(817)	(0.10
CPTFEMU CEIVE CPTFEMU COPTFEMU COPURNSA		1.946	15/03/2048	60	(14)	0.00
CEIVE CPTFEMU COPTFEMU CO		2.356	15/11/2033	3,200	78	0.01
CEIVE CPTFEMU COPTFEMU C		2.363	15/11/2033	1,800	43	0.01
ceive CPTFEMU ceive CPTFEMU ceive CPTFEMU cy CPTFEMU ceive CPURNSA ceive CPURNSA cy CPURNSA ceive CPURNSA		2.390 2.421	15/11/2033	1,800 700	46 (54)	0.01 (0.01
CPTFEMU Ceive CPTFEMU Ceive CPTFEMU CPURNSA CEIVE CPURNSA CPURNSA CEIVE CPURNSA CP		2.470	15/05/2052 15/07/2032	11,900	8	0.00
ceive CPTFEMU ceive CPTFEMU y CPTFEMU ceive CPTFEMU ceive CPTFEMU ceive CPTFEMU ceive CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA		2.488	15/05/2037	4,790	(150)	(0.02
CPTFEMU Ceive CPTFEMU CEVE CPTFEMU COPTFEMU CPTFEMU CPTFEMU CPTFEMU CPTFEMU CPTFEMU CPTFEMU CPTFEMU CPTFEMU COPTFEMU COP		2.548	15/11/2053	500	(16)	0.00
y CPTFEMU ceive CPTFEMU y CPTFEMU ceive CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA		2.570	15/06/2032	8,800	54	0.01
ceive CPTFEMU ceive CPTFEMU y CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive CPURNS		2.580 2.590	15/03/2052 15/03/2052	500 4,940	(20) (147)	0.00 (0.02
ceive CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU ceive CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA y CPURNSA y CPURNSA ceive CPURNS		2.600	15/05/2032	10,600	162	0.02
y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU ceive CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA		2.620	15/11/2053	200	(12)	0.00
y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU ceive CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive UKRPI y UKRPI y UKRPI ceive UKRPI ceive UKRPI		2.680	15/04/2053	2,100	163	0.02
y CPTFEMU y CPTFEMU y CPTFEMU y CPTFEMU cceive CPTFEMU cceive CPURNSA y CPURNSA ceive CPURNSA ceive CPURNSA cceive UKRPI y UKRPI y UKRPI cceive UKRPI cceive UKRPI		2.682	15/10/2053	600	49	0.01
ceive CPURNSA cy CPURNSA ceive UKRPI cy UKRPI cy UKRPI ceive UKRPI ceive UKRPI		2.700 2.736	15/04/2053 15/10/2053	1,100 900	87 83	0.01 0.01
ceive CPTFEMU ceive CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA ceiv		2.763	15/09/2053	1,800	191	0.01
ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive UVRRPI y UKRPI y UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		4.470	15/09/2024	19,900	(184)	(0.02
y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive UKRPI y UKRPI y UKRPI y UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		1.798	25/08/2027	\$ 1,000	146	0.02
y CPURNSA y CPURNSA ceive CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA y CPURNSA ceive UVRRPI y UKRPI y UKRPI y UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		1.890 1.954	27/08/2027 03/06/2029	3,000 700	417 (92)	0.05 (0.01
CPURNSA CEIVE CPURNSA CY CPURNSA CY CPURNSA CY CPURNSA CY CPURNSA CY CPURNSA CY CPURNSA COPURNSA COPUR		1.998	25/07/2029	3,600	(455)	(0.05
CPURNSA CEIVE		2.155	17/10/2027	1,900	(216)	(0.03
CPURNSA CPURNSA CPURNSA CPURNSA CEEIVE CPURNSA CPURNSA CEEIVE CPURNSA CEIVE CPURNSA		2.311	24/02/2031	5,100	531	0.06
y CPURNSA y CPURNSA y CPURNSA ceive CPURNSA y CPURNSA y CPURNSA ceive CPURNSA y UKRPI y UKRPI y UKRPI y UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		2.335	05/02/2028	2,680	(243)	(0.03
CPURNSA Ceive CPURNSA CPURNSA CPURNSA CPURNSA Ceive CPURNS		2.353 2.360	09/05/2028 09/05/2028	1,790 2,690	(153) (227)	(0.02 (0.03
ceive CPURNSA / CPURNSA ceive UPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive UPURNSA ceive UKRPI / UKRPI / UKRPI / UKRPI / UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		2.364	10/05/2028	2,750	(231)	(0.03
CPURNSA Ceive FRCPXTOB OF FRCPXTOB OF UKRPI OF UKRPI OF UKRPI CEIVE UKRPI		2.419	05/03/2026	2,300	215	0.03
ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive FRCPXTOB // FRCPXTOB // UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		2.560	12/09/2024	3,400	5	0.00
ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive FRCPXTOB // FRCPXTOB // UKRPI // UKRPI // UKRPI // UKRPI // UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		2.565	12/09/2024	5,000	8	0.00
ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive FRCPXTOB // FRCPXTOB // UKRPI // UKRPI // UKRPI // UKRPI // UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		2.573 2.645	26/08/2028 10/09/2028	1,100 1,500	65 78	0.01 0.01
ceive CPURNSA ceive CPURNSA ceive CPURNSA ceive FRCPXTOB / FRCPXTOB / UKRPI / UKRPI / UKRPI / UKRPI ceive UKRPI ceive UKRPI ceive UKRPI ceive UKRPI		2.690	01/06/2026	2,100	156	0.02
teive CPURNSA teive FRCPXTOB FRCPXTOB UKRPI UKRPI UKRPI UKRPI UKRPI UKRPI teive UKRPI teive UKRPI		2.703	25/05/2026	1,270	94	0.01
teive FRCPXTOB FRCPXTOB UKRPI		2.768	13/05/2026	3,100	224	0.03
FRCPXTOB UKRPI UKRPI UKRPI UKRPI UKRPI UKRPI Eeive UKRPI Eeive UKRPI		2.813 1.030	14/05/2026 15/03/2024	1,400 € 3,300	98 312	0.01 0.04
UKRPI		1.910	15/03/2024	€ 3,300 390	(47)	(0.02
UKRPI UKRPI UKRPI UKRPI Leive UKRPI Leive UKRPI Leive UKRPI		3.100	15/06/2031	£ 2,300	(455)	(0.05
UKRPI teive UKRPI teive UKRPI teive UKRPI		3.400	15/06/2030	1,610	(371)	(0.04
ceive UKRPI ceive UKRPI ceive UKRPI		3.530	15/10/2031	540	(129)	(0.02
ceive UKRPI ceive UKRPI		4.066	15/09/2031	300 500	(43)	0.00
ceive UKRPI		4.125 4.130	15/09/2032 15/09/2032	590 2,610	0 (2)	0.00
		4.143	15/10/2032	2,300	(5)	0.00
		5.200	15/06/2024	1,200	62	0.01
ceive UKRPI		6.600	15/05/2024	4,200	223	0.03
					\$ 360	0.04
al Centrally Cleared Financia					\$ 360	0.04

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

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

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

WRITTEN OPTIONS

INFLATION-C	INFLATION-CAPPED OPTIONS									
Counterparty		Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets		
GLM	Cap - OTC CPALEMU \$	100.151	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0	22/06/2035	1,200	\$ (54)	\$ (44)	(0.01)		

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	34,100	\$ (149)	(505)	(0.06)
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150	06/10/2025	13,100	(151)	(340)	(0.04)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	13,100	(151)	(55)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	10,800	(131)	(252)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	10,800	(131)	(59)	(0.01)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	29,500	(137)	(416)	(0.05)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	35,500	(171)	(198)	(0.02)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	6,800	(89)	(149)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	6,800	(88)	(34)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	14,600	(185)	(298)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	14,600	(185)	(81)	(0.01)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	4,000	(18)	(56)	(0.01)
	•						\$ (1,586)	\$ (2,443)	(0.28)

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
DUB GST	CMBX.NA.AAA.8 Index CMBX.NA.AAA.8 Index	0.500% 0.500	17/10/2057 17/10/2057	\$ 1,497 1,796	\$ (104) (93)	\$ 105 94	\$ 1 1	0.00 0.00
					\$ (197)	\$ 199	\$ 2	0.00

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

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	3-Month ILS-TELBOR	1.998%	20/06/2028	ILS 890	\$ 0	\$ (12)	\$ (12)	0.00
BRC	Pay	3-Month ILS-TELBOR	1.950	20/06/2028	810	0	(11)	(11)	0.00
CKL	Pay	3-Month ILS-TELBOR	2.100	20/06/2028	750	(3)	(6)	(9)	0.00
GLM	Pay	3-Month ILS-TELBOR	1.971	16/02/2028	1,430	0	(16)	(16)	(0.01)
	Pay	3-Month ILS-TELBOR	1.998	20/06/2028	610	0	(8)	(8)	0.00
HUS	Pay	3-Month ILS-TELBOR	1.998	20/06/2028	480	0	(6)	(6)	0.00
						\$ (3)	\$ (59)	\$ (62)	(0.01)

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive		# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	BCOMTR Index	9,630	3-Month U.S. Treasury Bill rate plus						
	Receive	BCOMTR1 Index	1,368,505	a specified spread 3-Month U.S. Treasury Bill rate plus	\$ 2,182	15/02/2024	\$ 0	\$ (6)	\$ (6)	0.00
CDIV	ъ .	DCOMEATO L	240.000	a specified spread	118,440	15/02/2024	0	(388)	(388)	(0.05)
CBK	Receive	BCOMF1TC Index	,	3-Month U.S. Treasury Bill rate plus a specified spread	39,186	15/02/2024	0	(128)	(128)	(0.02)
	Receive	BCOMTR Index	18,369	3-Month U.S. Treasury Bill rate plus a specified spread	4,161	15/02/2024	0	(12)	(12)	0.00
	Receive	CIXBSTR3 Index	693,551	3-Month U.S. Treasury Bill rate plus a specified spread	172.357	15/02/2024	0	(448)	(448)	(0.05)
CIB	Receive	BCOMTR Index	41,476	3-Month U.S. Treasury Bill rate plus	., 2,33,	. 3, 32, 232 .	ŭ	(1.0)	(,	(0.05)
				a specified spread	9,396	15/02/2024	0	(27)	(27)	0.00
GST	Receive	BCOMF1TC Index	235,692	3-Month U.S. Treasury Bill rate plus a specified spread	85,844	15/02/2024	0	(281)	(281)	(0.03)
	Receive	BCOMTR Index	882,893	3-Month U.S. Treasury Bill rate plus a specified spread	200,018	15/02/2024	0	(585)	(585)	(0.07)

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments Commodity Real Return Fund (cont.)

								Unrealised		
			# of Shares		Notional	Maturity	Premiums	Appreciation/	Fair	% of
Counterparty	Pay/Receive	Security	or Units	Floating Rate	Amount	Date	Paid/(Received)	(Depreciation)	Value	Net Assets
JPM	Receive	BCOMF1TC Index	315,223	3-Month U.S. Treasury Bill rate plus						
			•	a specified spread	\$ 60,047	15/02/2024	\$ 0	\$ (197)	\$ (197)	(0.02)
	Receive	BCOMTR Index	200,746	3-Month U.S. Treasury Bill rate plus	•					
				a specified spread	45,479	15/02/2024	112	(268)	(156)	(0.02)
	Receive	JMABDEWU Index	494,170	0.053%	79,894	15/02/2024	0	(176)	(176)	(0.02)
	Receive	JMABNIU5 Index	164,986	0.000	29,639	15/02/2024	0	(265)	(265)	(0.03)
MAC	Receive	PIMCODBV Index	155,117	0.600	20,171	16/01/2024	0	105	105	0.01
	Receive	PIMCODBU Index	539,651	0.150	85,338	15/03/2024	0	(527)	(527)	(0.06)
MEI	Receive	BCOMTR Index	46,584	3-Month U.S. Treasury Bill rate plus						
			•	a specified spread	10,553	15/02/2024	0	(33)	(33)	(0.01)
SOG	Receive	BCOMTR Index	9,776	3-Month U.S. Treasury Bill rate plus	•			,	, ,	,
				a specified spread	2,215	15/02/2024	0	(7)	(7)	0.00
							\$ 112	\$ (3,243)	\$ (3,131)	(0.37)

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
unterparty	Month	be Delivered	be Received \$ 3.613	Appreciation \$ 0	(Depreciation) \$ (110)	(Depreciation) \$ (110)	Net Asse
ZD DA	01/2024 01/2024	AUD 5,456 828	\$ 3,613 547	\$ 0 0	\$ (110) (17)	\$ (110) (17)	(0.01 0.00
)A			3,844		(15)	(17)	0.00
	01/2024	£ 3,027		0			
	01/2024	¥ 4,487,180	30,407		(1,442)	(1,442)	(0.17
	01/2024	NZD 3,042	1,853	0	(73)	(73)	(0.01
	03/2024	CNH 51,959	7,228	0	(111)	(111)	(0.01
S	06/2024	KRW 4,665,657	3,586	0	(46) (48)	(46)	(0.01
3	01/2024 01/2024	DKK 60,049 € 1,648	8,853 1,780	0	(40)	(48) (40)	(0.01 0.00
	01/2024	£ 1,046 £ 11,024	13,983	0	(71)	(71)	(0.01
	01/2024	HUF 107,077	305	0	(4)	(4)	0.00
	01/2024	¥ 2,733,187	18,638	0	(761)	(761)	(0.09
	01/2024	* 2,733,167 KRW 65,689	50	0	(1)	(1)	0.00
	01/2024	\$ 611	€ 553	0	0	0	0.00
	01/2024	2	HUF 817	0	0	0	0.00
	01/2024	100	IDR 1,546,618	0	0	0	0.00
	01/2024	3,333	ZAR 61,784	41	0	41	0.01
	01/2024	€ 209,914	\$ 230,860	0	(1,076)	(1,076)	(0.12
C	01/2024	KRW 129,230	100	0	(1,070)	0	0.00
	01/2024	\$ 913	£ 717	1	0	1	0.00
	01/2024	1,942	MXN 34,068	61	0	61	0.01
	01/2024	99	ZAR 1,849	2	Õ	2	0.00
	03/2024	1,999	IDR 31.076.634	16	0	16	0.00
(01/2024	AUD 311	\$ 210	0	(2)	(2)	0.00
•	01/2024	DKK 3,035	444	Ö	(6)	(6)	0.00
	01/2024	HUF 8,053	23	0	0	0	0.00
	01/2024	IDR 1,542,854	100	0	0	0	0.00
	03/2024	ILS 327	90	0	(1)	(1)	0.00
	03/2024	PEN 2,078	552	0	(8)	(8)	0.00
	03/2024	\$ 100	IDR 1,543,250	0	0	0	0.00
В	01/2024	KRW 64,985	\$ 50	0	0	0	0.00
M	01/2024	CAD 15,561	11,451	0	(352)	(352)	(0.04
	01/2024	DKK 73,154	10,791	0	(52)	(52)	(0.01
	01/2024	£ 1	2	0	0	0	0.00
1	01/2024	HUF 294,979	840	0	(12)	(12)	0.00
	01/2024	\$ 100	IDR 1,538,700	0	0	0	0.00
	01/2024	50	KRW 64,807	0	0	0	0.00
	02/2024	2,750	BRL 13,485	22	0	22	0.00
	06/2024	KRW 64,252	\$ 50	0	0	0	0.00
C	01/2024	AUD 2,560	1,697	0	(50)	(50)	(0.0
	01/2024	\$ 18,921	€ 17,304	199	0	199	0.02
l	01/2024	£ 28	\$ 36	0	0	0	0.00
	01/2024	HUF 11,276	32	0	(1)	(1)	0.00
	01/2024	¥ 1,704,524	11,562	0	(537)	(537)	(0.06
	01/2024	SGD 48	36	0	0	0	0.00
	01/2024	\$ 8,733	DKK 59,455	80	0	80	0.0
	01/2024	828	€ 746	0	(3)	(3)	0.00
	01/2024	10	£ 8	0	0	0	0.00
	03/2024	100	IDR 1,549,650	1	0	1 (426)	0.00
	01/2024	SEK 143,538	\$ 13,821	0	(426)	(426)	(0.0)
	01/2024	\$ 35	€ 31	0	0	0	0.00
	01/2024	495	f 389	1	0	1	0.00
	01/2024	1,054	MXN 18,509	34	(167)	34	0.00
	03/2024	TWD 169,260	\$ 5,442	0	(167)	(167)	(0.02
_	03/2024	\$ 1,812	INR 151,532	3	(20)	3	0.00
ĵ	01/2024	AUD 2,069	\$ 1,373	0	(39)	(39)	0.00
	01/2024	£ 59,889	75,791 1,226	0	(558)	(558)	(0.06
	01/2024	¥ 179,577	1,226	0	(49)	(49)	(0.01
	01/2024	\$ 158	MXN 2,776	5	0	5	0.00
	03/2024	1,723	INR 144,139	4	0	4	0.00

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 9,257	\$ 10,101	\$ 3	\$ (130)	\$ (127)	(0.01)
	01/2024	\$ 8,355	€ 7,590	32	0	32	0.00
BRC	01/2024	87,498	79,560	408	0	408	0.05
CBK	01/2024	€ 5,437	\$ 5,896	0	(112)	(112)	(0.01)
	01/2024	\$ 2,184	€ 1,974	0	(4)	(4)	0.00
MBC	01/2024	€ 4,368	\$ 4,765	0	(61)	(61)	(0.01)
MYI	01/2024	\$ 87,446	€ 79,560	460	0	460	0.05
UAG	01/2024	87,513	79,560	393	0	393	0.05
				\$ 1.296	\$ (307)	\$ 989	0.12

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 880	£ 694	\$ 5	\$ 0	\$ 5	0.00
BPS	01/2024	1,376	1,084	7	0	7	0.00
BRC	01/2024	28	22	0	0	0	0.00
CBK	01/2024	£ 66	\$ 83	0	(1)	(1)	0.00
	01/2024	\$ 359	£ 283	2	, O	2	0.00
GLM	01/2024	£ 68	\$ 87	0	0	0	0.00
MBC	01/2024	234	295	0	(3)	(3)	0.00
	01/2024	\$ 560	£ 442	4	0	4	0.00
MYI	01/2024	9	7	0	0	0	0.00
SCX	01/2024	7,794	6,162	61	0	61	0.01
SSB	01/2024	£ 488	\$ 614	0	(8)	(8)	(0.01)
	01/2024	\$ 6,074	£ 4,813	63	0	63	0.01
UAG	01/2024	£ 17	\$ 21	0	0	0	0.00
	01/2024	\$ 7,793	£ 6,158	57	0	57	0.01
				\$ 199	\$ (12)	\$ 187	0.02

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

_Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Аррі	Inrealised reciation/ reciation)	% of Net Assets
BOA	01/2024	\$ 280	SGD 373	\$ 3	\$ 0	\$	3	0.00
CBK	01/2024	280	373	3	0		3	0.00
GLM	01/2024	SGD 18	\$ 13	0	0		0	0.00
	01/2024	\$ 19	SGD 25	0	0		0	0.00
JPM	01/2024	SGD 9	\$ 7	0	0		0	0.00
	01/2024	\$ 41	SGD 54	0	0		0	0.00
MBC	01/2024	SGD 44	\$ 33	0	0		0	0.00
	01/2024	\$ 51	SGD 68	1	0		1	0.00
	02/2024	9	11	0	0		0	0.00
MYI	01/2024	255	340	3	0		3	0.00
UAG	01/2024	2	2	0	0		0	0.00
				\$ 10	\$ 0	\$	10	0.00
Total OTC Financial Derivative	Instruments					\$	(10,100)	(1.18)
Total Investments						\$ 1,	,362,218	158.60
Other Current Assets & Liabilit	ies					\$ ((503,316)	(58.60)
Net Assets						\$	858,902	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.
- (e) Securities with an aggregate fair value of \$397,126 (31 December 2022: \$400,193) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$Nil (31 December 2022: \$17,272) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Schedule of Investments Commodity Real Return Fund (Cont.)

Securities with an aggregate fair value of \$777 (31 December 2022: \$157) and cash of \$935 (31 December 2022: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$10,174 (31 December 2022: \$19,275) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$5,750 (31 December 2022: \$18,770) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,293,241	\$ 186	\$ 1,293,427
Investment Funds	127	0	0	127
Repurchase Agreements	0	83,018	0	83,018
Financial Derivative Instruments ⁽³⁾	83	(14,437)	0	(14,354)
Totals	\$ 210	\$ 1,361,822	\$ 186	\$ 1,362,218

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

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,750,918	\$ 0	\$ 1,750,918
Investment Funds	120	0	0	120
Repurchase Agreements	0	59,113	0	59,113
Financial Derivative Instruments ⁽³⁾	8,938	(13,669)	0	(4,731)
Totals	\$ 9,058	\$ 1,796,362	\$ 0	\$ 1,805,420

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

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BSN	5.510%	14/12/2023	04/01/2024	\$ (60,895)	\$ (61,063)	(7.11)
CIB	5.470	07/12/2023	04/01/2024	(107,969)	(108, 379)	(12.62)
	5.470	13/12/2023	04/01/2024	(36,056)	(36, 160)	(4.21)
	5.470	14/12/2023	04/01/2024	(78,712)	(78,928)	(9.19)
	5.470	19/12/2023	04/01/2024	(70,262)	(70,400)	(8.19)
GRE	5.520	18/12/2023	04/01/2024	(41,040)	(41,128)	(4.79)
Total Reverse Repurchase Agreements					\$ (396,058)	(46.11)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023			As at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Net Exposures(1)
AZD	\$ (110)	\$ 0	\$ (110)	\$ N/A	\$ N/A	\$ N/A
BOA	(1,708)	1,650	(58)	(97)	0	(97)
BPS	(1,871)	690	(1,181)	(3,167)	4,390	1,223
BRC	(994)	1,770	776	311	(320)	(9)
CBK	(1,028)	(1,270)	(2,298)	2,368	(1,310)	1,058
CIB	(27)	0	(27)	(334)	470	136
CKL	(9)	0	(9)	(14)	0	(14)
DUB	1	0	1	(1,532)	1,480	(52)
FAR	(416)	400	(16)	N/A	N/A	N/A
FBF	N/A	N/A	N/A	(181)	80	(101)
GLM	(853)	690	(163)	(384)	260	(124)
GSC	N/A	N/A	N/A	(3)	0	(3)
GST	(1,244)	(1,480)	(2,724)	(3,474)	4,890	1,416
HUS	(6)	0	(6)	(10)	0	(10)
JPM	(784)	(390)	(1,174)	(272)	1,520	1,248
MAC	(422)	(10)	(432)	1,137	(840)	297
MBC	90	0	90	(3,160)	2,770	(390)
MEI	(33)	0	(33)	(251)	320	69
MYC	(56)	0	(56)	(26)	260	234

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
MYI	\$ 3	\$ (530)	\$ (527)	\$ (2,190)	\$ 1,630	\$ (560)
RBC	N/A	N/A	N/A	(1)	0	(1)
SAL	N/A	N/A	N/A	(6)	100	94
SCX	(494)	550	56	4,186	(4,010)	176
SOG	(7)	0	(7)	(497)	570	73
SSB	55	0	55	N/A	N/A	N/A
UAG	(187)	0	(187)	(10)	30	20

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	128.93	108.79
Transferable securities dealt in on another regulated market*	21.67	18.76
Other transferable securities	N/A	0.26
Investment funds	0.01	0.01
Repurchase agreements	9.67	4.32
Financial derivative instruments dealt in on a regulated market	(0.54)	0.64
Centrally cleared financial derivative instruments	0.04	(0.43)
OTC financial derivative instruments	(1.18)	(0.56)
Reverse repurchase agreements	(46.11)	(31.05)
Sale-buyback financing transactions	N/A	(1.31)

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.88	0.51
Canada	0.29	0.18
Cayman Islands	4.88	5.01
Denmark	1.33	3.73
France	4.65	5.36
Germany	N/A	1.07
Ireland '	6.06	4.58
Italy	10.15	6.97
Japan	7.70	4.89
Netherlands	N/A	0.03
New Zealand	0.24	0.14
Peru	0.01	0.04
Oatar	N/A	0.02
Saudi Arabia	N/A	0.02
Spain	3.94	3.61
Sweden	1.68	0.99
Switzerland	0.12	N/A
United Kingdom	10.95	8.89
United States	97.58	81.68
Short-Term Instruments	0.14	0.09
Investment Funds	0.01	0.01
Repurchase Agreements	9.67	4.32
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.51)	0.64
Written Options	(0.5.)	0.01
Future Styled Commodity Options	(0.03)	N/A
Centrally Cleared Financial Derivative Instruments	(0.00)	1971
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps	0.04	(0.43)
OTC Financial Derivative Instruments		(51.12)
Purchased Options		
Interest Rate Swaptions	N/A	0.22
Written Options		0122
Credit Default Swaptions on Credit Indices	N/A	0.00
Inflation-Capped Options	(0.01)	0.00
Interest Rate Swaptions	(0.28)	(0.35)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.01)	(0.01)
Total Return Swaps on Indices	(0.37)	(0.68)
Forward Foreign Currency Contracts	(0.65)	(0.62)
Hedged Forward Foreign Currency Contracts	0.14	0.88
Other Current Assets & Liabilities	(58.60)	(31.79)
Net Assets	100.00	100.00
ואבר אסאבוס	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR % C VALUE NE (000S) ASSET	г	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION SOVEREIGN ISSUES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ARGENTINA			CORPORATE BONDS & NOTES	5		Mexico Government International B			
SOVEREIGN ISSUES			Yango Justice International Ltd			2.750% due 27/11/2031 (d) MXN 3.000% due 03/12/2026 (d)	6,305 399		0.33
Argentina Government Internationa 1.000% due 09/07/2029 \$ 3.500% due 09/07/2041		5 0.01 273 0.27	7.500% due 15/04/2024 ^ 9.250% due 15/04/2023 ^ Total China	\$ 200 \$ 200 _	1 0.00 1 0.00 2 0.00	4.000% due 30/11/2028 (d)	798	46 397	0.05 0.40
Provincia de Buenos Aires 129.126% due 12/04/2025 (a) ARS	20 _	0 0.00	CORROBATE BONDS & NOTES	5		Total Mexico MULTINATIONAL		497	0.50
Total Argentina	_	270 0.20	EP Infrastructure A/S			CORPORATE BONDS & NOTES			
AUSTRALIA CORPORATE BONDS & NOTES			1.816% due 02/03/2031 2.045% due 09/10/2028 Total Czech Republic	€ 400 200 _	343 0.34 185 0.19 528 0.53	Delta Air Lines, Inc. 4.750% due 20/10/2028 \$	400	394	0.39
Santos Finance Ltd. 3.649% due 29/04/2031 \$	1,100	959 0.96	·	_	320 0.33	NETHERLANDS			
Virgin Australia Holdings Pty. Ltd	1,100	333 0.30	FRANCE			CORPORATE BONDS & NOTES			
8.125% due 15/11/2024 ^ Total Australia	377 _	2 0.00 961 0.96	Altice France S.A.		204 0 20	JT International Financial Services B 3.875% due 28/09/2028 Prosus NV	200	191	0.19
BERMUDA			5.125% due 15/07/2029 BNP Paribas S.A.	\$ 365	284 0.28	3.832% due 08/02/2051	300	189	0.19
CORPORATE BONDS & NOTES VOC Escrow Ltd.			7.750% due 16/08/2029 (e)(g) Societe Generale S.A.	200	205 0.21	Teva Pharmaceutical Finance Nethe 3.150% due 01/10/2026 Total Netherlands	rlands B 600	556	0.55
5.000% due 15/02/2028	700	671 0.67	3.337% due 21/01/2033	450 500	379 0.38 529 0.53	Total Netherlands		930	0.93
CANADA			6.691% due 10/01/2034 Total France	300 _	1,397 1.40	PANAMA			
CORPORATE BONDS & NOTES				_	1,7201	CORPORATE BONDS & NOTES			
Air Canada Pass-Through Trust 3.300% due 15/07/2031	37	34 0.03	IRELAND CORPORATE BONDS & NOTES	5		Carnival Corp. 4.000% due 01/08/2028	1,100	1,023	1.02
Fairfax Financial Holdings Ltd.			AerCap Ireland Capital DAC 2.875% due 14/08/2024	1,150	1,129 1.13	SOUTH AFRICA			
6.000% due 07/12/2033	50 _	51 0.05 85 0.08		1,150	1,125 1.15	SOVEREIGN ISSUES South Africa Government Internation	onal Bon	d	
LOAN PARTICIPATIONS AND ASSI	GNMEN	TS	CORPORATE BONDS & NOTES	5		10.500% due 21/12/2026 ZAR	26,800	1,534	1.53
Bausch & Lomb Corp.			Banca Monte dei Paschi di Sien			SPAIN			
9.356% due 29/09/2028 Total Canada	499 _	499 0.50 584 0.58	6.750% due 05/09/2027 Intesa Sanpaolo SpA 4.950% due 01/06/2042	€ 500 \$ 200	578 0.58 143 0.14	CORPORATE BONDS & NOTES Cellnex Finance Co. S.A.			
CAYMAN ISLANDS			Mundys SpA	¥ 200	145 0.14	1.500% due 08/06/2028 €	400	406	0.41
CONVERTIBLE BONDS & NOTES			1.875% due 12/02/2028	€ 700	712 0.71	SWITZERLAND			
Sunac China Holdings Ltd.			Nexi SpA 2.125% due 30/04/2029	525	514 0.51	CORPORATE BONDS & NOTES			
1.000% due 30/09/2032	28 _	2 0.00	Societa per Azioni Esercizi Aero			Credit Suisse AG	400	4.42	0.44
CORPORATE BONDS & NOTES			3.500% due 09/10/2025	200	217 0.22	5.185% due 31/05/2024 UBS Group AG	400	443	0.44
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	800	710 0.71	Telecom Italia SpA 7.875% due 31/07/2028	200 _	246 0.25	4.988% due 05/08/2033 \$ 6.442% due 11/08/2028	500 400		0.48 0.42
3.950% due 01/07/2024	100	99 0.10	Total Italy	-	2,410 2.41	6.537% due 12/08/2033	250		0.27
GGAM Finance Ltd. 8.000% due 15/02/2027	200	205 0.21	LIBERIA			Total Switzerland		1,610	1.61
Kaisa Group Holdings Ltd.			CORPORATE BONDS & NOTES	5		UNITED KINGDOM			
11.500% due 30/01/2023 ^ Melco Resorts Finance Ltd.	600	20 0.02	Royal Caribbean Cruises Ltd. 4.250% due 01/07/2026	\$ 500	483 0.48	CORPORATE BONDS & NOTES			
5.625% due 17/07/2027	725	680 0.68		ŷ 500 <u> </u>	105 0.10	Barclays PLC 5.746% due 09/08/2033	500	506	0.51
MGM China Holdings Ltd.	000	057 000	LUXEMBOURG			Gazprom PJSC Via Gaz Finance PLC	300	300	0.51
4.750% due 01/02/2027 Sands China Ltd.	900	857 0.86	COMMON STOCKS	SHARES		2.950% due 27/01/2029	500	288	0.29
3.500% due 08/08/2031 4.300% due 08/01/2026	700 600	587 0.59 577 0.58	COMMON STOCKS Intelsat Emergence S.A. (c)(h)	7,496	214 0.21	Grainger PLC 3.000% due 03/07/2030 £	200	219	0.22
4.625% due 18/06/2030 5.650% due 08/08/2028	300 100	273 0.27 99 0.10		PAR (000S)		HSBC Holdings PLC 4.600% due 17/12/2030 (e)(g) \$	300	251	0.25
Sunac China Holdings Ltd. 6.000% due 30/09/2026	32	3 0.00	CORPORATE BONDS & NOTES Constellation Oil Services Hold		00% Cash or	Imperial Brands Finance PLC 5.500% due 28/09/2026 £	400	514	0.51
6.250% due 30/09/2027 6.500% due 30/09/2027	32 64	3 0.00 5 0.01	4.000% PIK) 3.000% due 31/12/2026 (b)	\$ 525		INEOS Quattro Finance PLC 2.500% due 15/01/2026 €	100	107	0.11
6.750% due 30/09/2028 7.000% due 30/09/2029	96 96	4 0.00 5 0.01	Intelsat Jackson Holdings S.A. 6.500% due 15/03/2030	562	382 0.38 536 0.54	John Lewis PLC 4.250% due 18/12/2034 £	300	278	0.28
7.250% due 30/09/2030 Transocean Titan Financing Ltd.	45	2 0.00		-	918 0.92	Market Bidco Finco PLC 4.750% due 04/11/2027 €	800	795	0.79
8.375% due 01/02/2028 Wynn Macau Ltd.	300	311 0.31	Total Luxembourg	-	1,132 1.13	Royalty Pharma PLC 1.750% due 02/09/2027 \$	600	532	0.54
5.125% due 15/12/2029 5.500% due 01/10/2027	375 100 _	334 0.33 95 0.09	MEXICO CORPORATE BONDS & NOTES	5		Santander UK Group Holdings PLC 3.823% due 03/11/2028	300		0.28
Total Cayman Islands	_	4,869 4.87 4.87 4.87	Petroleos Mexicanos 10.000% due 07/02/2033	100	100 0.10	Virgin Media Secured Finance PLC 4.125% due 15/08/2030 f			0.33
,		,				Total United Kingdom		4,108	4.11

		PAR	FAIR VALUE	% OF NET			FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
UNITED		(000S)	(000S)	ASSEIS	DESCRIPTION 5.800% due 15/11/2028 \$	(000s) 100 \$	(000S) 104		EPR Properties	(000S)	(000S)	ASSETS
	ACKED SECURITIES				Amgen, Inc.					\$ 50 \$	47	0.05
	rities Corp. Home Equity				5.150% due 02/03/2028 5.250% due 02/03/2030	400 600	410 617		Ford Motor Credit Co. LLC	200	101	0.19
	ue 25/12/2045 \$	268 \$	203	0.20	Ares Capital Corp.	000			3.375% due 13/11/2025 4.389% due 08/01/2026	200 700		0.19
	ecurities Trust ue 25/09/2036	752	242	0.24	7.000% due 15/01/2027	300	309	0.31	Fortress Transportation & Infrastr			
	ue 25/04/2036 ue 25/04/2036	264 646	86 210	0.09	Ashtead Capital, Inc. 4.375% due 15/08/2027	800	769	0.77	7.875% due 01/12/2030 FS KKR Capital Corp.	200	209	0.21
	Mortgage Loan Trust	040	210	0.21	Assured Guaranty U.S. Holdings, Inc.	100	105	0.10	7.875% due 15/01/2029	100	106	0.11
5.790% d	ue 25/12/2036	1,561	872	0.87	6.125% due 15/09/2028 Avangrid, Inc.	100	105	0.10	Genesis Energy LP	100	102	0.10
	Iklin Mortgage Loan Trust ue 25/10/2034	t 260	260	0.26	3.150% due 01/12/2024	150	147	0.15	8.250% due 15/01/2029 Glencore Funding LLC	100	103	0.10
GSAMP T		200			Aviation Capital Group LLC 3.500% due 01/11/2027	600	553	0.55	5.400% due 08/05/2028	500	510	0.51
	ue 25/01/2037 ue 25/12/2036	360 518	207 245		Bank of America Corp.	000	333	0.55	Global Atlantic Fin Co. 3.125% due 15/06/2031	300	246	0.25
	ue 25/12/2046	634	315		3.824% due 20/01/2028 5.819% due 15/09/2029	675 600	649 620		Global Payments, Inc.	300	240	0.23
	sset-Backed Securities Tru ue 25/08/2036	ust 463	170	0.18	5.933% due 15/09/2027	175		0.02	5.950% due 15/08/2052	400	408	0.41
	ue 25/06/2050 rnch Mortgage Investors 1		1/0	0.16	BGC Group, Inc.	ΕO	F2	0.05	GLP Capital LP 4.000% due 15/01/2030	600	548	0.55
4.471% d	ue 25/11/2037	68	24	0.02	8.000% due 25/05/2028 Blue Owl Finance LLC	50	52	0.05	4.000% due 15/01/2031	100		0.09
	Stanley ABS Capital, Inc. T ue 25/01/2037	T rust 336	149	0.15	3.125% due 10/06/2031	600	495	0.49	6.750% due 01/12/2033 Goldman Sachs Group, Inc.	100	108	0.11
5.610% d	ue 25/10/2036	262	113	0.11	Blue Racer Midstream LLC 7.625% due 15/12/2025	450	456	0.46	5.798% due 10/08/2026	100	101	0.10
	ue 25/09/2036 ue 25/09/2036	1,758 58	623 25	0.62	Boeing Co.	150	150	0.10	GTCR W-2 Merger Sub LLC 7.500% due 15/01/2031	200	211	0.21
Morgan S	Stanley Home Equity Loan	Trust			3.950% due 01/08/2059 5.705% due 01/05/2040	600 600	460 621		HAT Holdings LLC	200	211	0.21
	ue 25/04/2037 Stanley Mortgage Loan Tr	59	31	0.03	5.805% due 01/05/2050	100		0.10	3.375% due 15/06/2026 8.000% due 15/06/2027	400 300		0.38 0.31
	ue 25/09/2046	609	203	0.20	Booz Allen Hamilton, Inc. 3.875% due 01/09/2028	300	202	0.28	HCA, Inc.	300	313	0.51
	tury Home Equity Loan Tr		40	0.05	Boston Scientific Corp.	300	203	0.20	3.500% due 01/09/2030	850	771	0.77
	ue 25/01/2033 Mortgage Funding Trust	57	49	0.05	2.650% due 01/06/2030	1,100	983	0.98	Host Hotels & Resorts LP 2.900% due 15/12/2031	500	420	0.42
5.770% d	ue 25/06/2036	506		0.36	Brandywine Operating Partnership LP 3.950% due 15/11/2027	250	224	0.22	3.375% due 15/12/2029	100	90	0.09
	ue 25/09/2036 ne Mortgage Loan Trust	825	344	0.34	7.800% due 15/03/2028	25		0.03	3.500% due 15/09/2030 Howard Midstream Energy Partne	925	826	0.83
	ue 25/03/2037	485	237	0.24	British Airways Pass-Through Trust 3.300% due 15/06/2034	84	75	0.08	8.875% due 15/07/2028	300	315	0.31
	al Asset Mortgage Production 25/12/2035		902	0.00	Cantor Fitzgerald LP	01			Hudson Pacific Properties LP	200	251	0.25
	al Asset Securities Corp. 1	1,091 Trust	902	0.90	7.200% due 12/12/2028	100	103	0.10	3.950% due 01/11/2027 5.950% due 15/02/2028	300 100		0.25 0.09
5.843% d	ue 25/08/2034	316	307	0.31	Centene Corp. 2.450% due 15/07/2028	625	557	0.56	Humana, Inc.	500		4
	ed Asset-Backed Receivab ue 25/01/2036	oles LLC Tr 104		0.09	Charles Schwab Corp.	100	00	0.10	4.875% due 01/04/2030 Hyundai Capital America	500	507	0.51
	w Home Loan Trust	104	54	0.03	5.916% due 13/05/2026 6.196% due 17/11/2029	100 100		0.10	5.500% due 30/03/2026	100		0.10
	ue 25/07/2037	234		0.20	Charter Communications Operating LL				6.532% due 04/08/2025 IHG Finance LLC	100	100	0.10
	Underwriting & Resident ue 25/09/2037	iai Finance 342		0.24	3.950% due 30/06/2062 Cheniere Energy Partners LP	575	362	0.36		€ 100	115	0.11
			6,715		3.250% due 31/01/2032	600	512		Invitation Homes Operating Partne		F0	0.05
		SHARES			4.500% due 01/10/2029 Cheniere Energy, Inc.	700	670	0.67	5.450% due 15/08/2030 5.500% due 15/08/2033	\$ 50 725		0.05
	N STOCKS				4.625% due 15/10/2028	600	586	0.59	Ipalco Enterprises, Inc.			
ENERGY					Chesapeake Energy Corp. 5.500% due 01/02/2026	100	00	0.10	3.700% due 01/09/2024 JPMorgan Chase & Co.	100	98	0.10
	tion Oil Services g S.A. 'B' (c)(h) 5	580,149	63	0.06	Choice Hotels International, Inc.	100	99	0.10	3.540% due 01/05/2028	1,900	1,813	
FINANCI					3.700% due 01/12/2029 3.700% due 15/01/2031	700		0.62	5.000% due 01/08/2024 (e)	100	99	0.10
		57,159	0	0.00	Clearway Energy Operating LLC	150	129	0.13	JPMorgan Chase Bank N.A. 5.110% due 08/12/2026	250	252	0.25
	mon Stocks	\$		0.06	4.750% due 15/03/2028	275	265	0.26	Kinetik Holdings LP	100	100	0.10
		PAR			Concentrix Corp. 6.650% due 02/08/2026	250	256	0.26	6.625% due 15/12/2028 Las Vegas Sands Corp.	100	102	0.10
CORROR	ATE BONDS & NOTES	(000S)			Continental Resources, Inc.	250	230	0.20	3.200% due 08/08/2024	200	196	0.20
	rlines Pass-Through Trust				5.750% due 15/01/2031	500	498	0.50	Leidos, Inc. 2.300% due 15/02/2031	1 200	1 005	1.00
	ue 15/02/2029 \$	306	298	0.30	Credit Acceptance Corp. 9.250% due 15/12/2028	200	213	0.21	Marvell Technology, Inc.	1,200	1,005	1.00
Allstate (Corp. ue 15/08/2053	100	00	0.10	Diamond Sports Group LLC	400	20	0.00	5.750% due 15/02/2029	20	21	0.02
Ally Fina		100	33	0.10	5.375% due 15/08/2026 ^ Edison International	400	20	0.02	Mattel, Inc. 3.375% due 01/04/2026	900	857	0.86
4.750% d	ue 09/06/2027	600	579	0.58	6.950% due 15/11/2029	100	109	0.11	Mileage Plus Holdings LLC	300	037	0.00
	n Airlines Pass-Through Trough	ust 345	317	0.32	Elevance Health, Inc. 2.250% due 15/05/2030	600	520	0.52	6.500% due 20/06/2027	70	70	0.07
Americar	Builders & Contractors S			5.52	Endeavor Energy Resources LP	000	320	0.32	Moody's Corp. 3.100% due 29/11/2061	475	322	0.32
	ue 15/01/2028	500	474	0.47	5.750% due 30/01/2028	325	325	0.32	Morgan Stanley			
	ue 15/07/2051	600	412	0.41	Energy Transfer LP 4.950% due 15/06/2028	300	299	0.30	4.210% due 20/04/2028 4.889% due 20/07/2033	500 1,300	489 1,268	0.49
Americar	Tower Corp.				5.000% due 15/05/2044	500	440		MSCI, Inc.			
	ue 15/04/2031 ue 15/01/2051	300 1,125	258 751	0.26 0.75	Entergy Corp. 3.750% due 15/06/2050	100	76	0.08	3.625% due 01/11/2031 4.000% due 15/11/2029	1,100 100		0.97
,		, 5				. 55	. 0		1.000 /0 duc 13/11/2023	100	J -1	0.03

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Mutual of Omaha Cos. Global Fundi 5.800% due 27/07/2026 \$		51	0.05	Wells Fargo & Co. 3.526% due 24/03/2028	\$ 100 \$	95	0.09	Morgan Stanley Mortgage I 3.278% due 25/11/2037	191 \$	127	0.13
Netflix, Inc. 4.875% due 15/04/2028	1,100	1,115	1.11	4.897% due 25/07/2033 Weyerhaeuser Co. 4.000% due 15/04/2030	1,100	1,072	1.07	Residential Accredit Loans, 5.065% due 25/07/2035 5.184% due 25/12/2035	Inc. Trust 2 15	2 13	0.00 0.01
Newell Brands, Inc. 4.875% due 01/06/2025	275	271	0.27	4.000% due 15/04/2030 4.000% due 09/03/2052 7.375% due 15/03/2032	500 1,125 99		0.48 0.93 0.11	5.500% due 25/08/2035 6.220% due 25/11/2036	19 497	15 355	0.01 0.02 0.36
Newfold Digital Holdings Group, In: 11.750% due 15/10/2028	100	108	0.11	Zoetis, Inc. 2.000% due 15/05/2030	500	431	0.43	Residential Asset Securitiza 5.750% due 25/03/2037	227	72	0.07
NextEra Energy Operating Partners 7.250% due 15/01/2029 Nissan Motor Acceptance Co. LLC	100	105	0.10		_	51,413	51.38	6.000% due 25/02/2036 6.250% due 25/11/2036	322 480	135 180	0.14 0.18
2.450% due 15/09/2028	500	429	0.43	LOAN PARTICIPATIONS AND A Al Aqua Merger Sub, Inc.	SSIGNME	NTS		Structured Adjustable Rate 5.950% due 25/05/2037	73	63	0.06
OneMain Finance Corp. 7.875% due 15/03/2030	300	309	0.31	TBD% due 31/07/2028 BCPE Empire Holdings, Inc.	400	402	0.40	Washington Mutual Mortga Certificates Trust 5.500% due 25/05/2035	3	3	0.05
ONEOK, Inc. 5.550% due 01/11/2026	500	509	0.51	10.106% due 11/12/2028 Charter Communications Operat	500	502	0.50	3.300% due 23/03/2033	1,178 _ _	949 6,793	0.95 6.79
Oracle Corp. 2.300% due 25/03/2028 (h)	220	201	0.20	7.360% due 07/12/2030	200	200	0.20	U.S. GOVERNMENT AGENO	CIES		
Pacific Gas & Electric Co. 2.500% due 01/02/2031	200		0.16	Cloud Software Group, Inc. 9.877% - 9.990% due 30/03/2029	500	490	0.49	Freddie Mac 5.992% due 25/11/2055	631	396	0.40
3.950% due 01/12/2047 4.550% due 01/07/2030	425 100		0.31 0.09	LifePoint Health, Inc.				Uniform Mortgage-Backed 3.000% due 01/05/2052	94	83	0.08
PennyMac Financial Services, Inc. 7.875% due 15/12/2029	200	206	0.21	11.168% due 16/11/2028 Mauser Packaging Solutions Hol		499	0.50	4.000% due 01/08/2052 4.500% due 01/09/2052 5.000% due 01/09/2053	395 993 985	374 963 982	0.37 0.96 0.98
Plains All American Pipeline LP 4.500% due 15/12/2026	800	790	0.79	9.343% due 14/08/2026 Olympus Water U.S. Holding Cor			0.51	Uniform Mortgage-Backed 9 4.500% due 01/02/2054			3.59
PRA Health Sciences, Inc. 2.875% due 15/07/2026	300	281	0.28	10.348% due 09/11/2028 Trident TPI Holdings, Inc.	499		0.50	5.000% due 01/02/2054 5.500% due 01/02/2054	300 2,300	297 2,311	0.30
Principal Life Global Funding 1.250% due 16/08/2026	200	181	0.18	9.848% due 15/09/2028	199 _	200 3,298	0.20 3.30	6.000% due 01/02/2054 6.500% due 01/02/2054	6,400 8,100	6,499 8,300	6.50 8.29
Rexford Industrial Realty LP 2.125% due 01/12/2030	200	164	0.16	NON-AGENCY MORTGAGE-BA	CKED SEC	URITIES			_	23,794	23.78
RGA Global Funding 6.000% due 21/11/2028	100	104	0.10	Banc of America Funding Trust 6.000% due 25/07/2037	180	143	0.14	U.S. TREASURY OBLIGATION U.S. Treasury Inflation Protes		ties (d)	
Rocket Mortgage LLC 2.875% due 15/10/2026	550	508	0.51	BCAP LLC Trust 5.910% due 25/05/2047	148	140	0.14	0.125% due 15/07/2024 (i) 0.125% due 15/04/2025	518 119	509 115	0.51 0.11
SBA Communications Corp. 3.125% due 01/02/2029	200	180	0.18	Bear Stearns Adjustable Rate Me 4.213% due 25/07/2036	ortgage Tr 44	ust 39	0.04	0.250% due 15/01/2025 U.S. Treasury Notes	130	126	0.13
Sealed Air Corp. 1.573% due 15/10/2026	450	406	0.41	Countrywide Alternative Loan To 4.756% due 25/07/2035	136	127	0.13	0.500% due 31/10/2027 (i)	2,800 _	2,462 3,212	2.46 3.21
Silgan Holdings, Inc. 1.400% due 01/04/2026	300	274	0.27	5.500% due 25/12/2035 5.662% due 20/09/2046	268 6	6	0.15	WARRANTS	SHARES		
SLM Corp. 3.125% due 02/11/2026	725	677	0.68	5.850% due 25/09/2046 6.000% due 25/10/2035 6.000% due 25/08/2037	4 11 109	4 8 81	0.00 0.01 0.08	Guaranteed Rate, Inc	752	0	0.00
Spirit AeroSystems, Inc. 9.750% due 15/11/2030	100	108	0.11	6.412% due 25/08/2035 6.500% due 25/08/2037	10 1,884	9 805	0.01	Exp. 31/12/2060 Vistra Corp Exp.	753	0	0.00
Tallgrass Energy Partners LP 6.000% due 31/12/2030	100	93	0.09	6.518% due 25/09/2037 Countrywide Home Loan Mortga	286	256	0.26	02/02/2024	31,815 _	0 0	0.00
Time Warner Cable Enterprises LLC 8.375% due 15/07/2033	100		0.12	3.862% due 25/09/2037 5.750% due 25/07/2037	36 7	32	0.03	Total United States	PAR	95,288	95.23
Travel + Leisure Co. 6.625% due 31/07/2026	75		0.08	Credit Suisse First Boston Mortg 6.000% due 25/09/2035	age Securi 229	ities Corp		VIRGIN ISLANDS (BRITIS	(000S)		
United Airlines Pass-Through Trust 4.150% due 11/10/2025	48		0.05	Credit Suisse Mortgage Capital (3.945% due 29/12/2037		S	0.34	CORPORATE BONDS & NO			
5.875% due 15/04/2029 United Airlines, Inc.	65		0.07	Credit Suisse Mortgage Capital 6.000% due 25/07/2036		Backed T		Studio City Finance Ltd. 5.000% due 15/01/2029 \$	75 _	63	0.06
4.375% due 15/04/2026								Total Transferable Committee		120,305	120.23
	250	244	0.24	6.500% due 25/10/2021	160		0.01	Total Transferable Securities	<u>\$</u>		
United Rentals North America, Inc. 3.875% due 15/11/2027	250 800		0.24	Deutsche ALT-A Securities Mort 5.610% due 25/07/2047	gage Loan 13	Trust 12	0.01		\$ SHARES	·	
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	800 1,675	764 1,522	0.76	Deutsche ALT-A Securities Mort 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036	gage Loan 13 3,009 168	12 1,754 49	0.01 1.75 0.05	INVESTMENT FUNDS COLLECTIVE INVESTMENT	SHARES		
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031	800	764 1,522 255	0.76	Deutsche ALT-A Securities Mort 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036 Deutsche ALT-A Securities, Inc. I 3.702% due 25/08/2035	gage Loan 13 3,009 168 Mortgage I	Trust 12 1,754 49 Loan Trus	0.01 1.75 0.05	INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short-	SHARES		
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031 VICI Properties LP 3.875% due 15/02/2029	800 1,675 300 300 700	764 1,522 255 265 644	0.76 1.52 0.25 0.26 0.64	Deutsche ALT-A Securities Mort 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036 Deutsche ALT-A Securities, Inc. I 3.702% due 25/08/2035 First Horizon Alternative Mortga 4.594% due 25/08/2035	gage Loan 13 3,009 168 Mortgage I	Trust 12 1,754 49 Loan Trus	0.01 1.75 0.05	INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (f)	SHARES	3,082	3.08
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031 VICI Properties LP 3.875% due 15/02/2029 4.500% due 15/01/2028 Vistra Operations Co. LLC	800 1,675 300 300 700 125	764 1,522 255 265 644 119	0.76 1.52 0.25 0.26 0.64 0.12	Deutsche ALT-A Securities Morts 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036 Deutsche ALT-A Securities, Inc. I 3.702% due 25/08/2035 First Horizon Alternative Mortga 4.594% due 25/08/2035 Impac Secured Assets Trust 5.770% due 25/11/2036	gage Loan 13 3,009 168 Mortgage I 11 age Securit	Trust 12 1,754 49 Loan Trus 10	0.01 1.75 0.05 t 0.01	INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (f) PIMCO Specialty Funds Ireland p.l.c PIMCO	SCHEMES 309,298		
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031 VICI Properties LP 3.875% due 15/02/2029 4.500% due 15/01/2028	800 1,675 300 300 700	764 1,522 255 265 644 119 296 474	0.76 1.52 0.25 0.26 0.64	Deutsche ALT-A Securities Morty 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036 Deutsche ALT-A Securities, Inc. I 3.702% due 25/08/2035 First Horizon Alternative Mortga 4.594% due 25/08/2035 Impac Secured Assets Trust 5.770% due 25/11/2036 IndyMac Mortgage Loan Trust 3.669% due 25/05/2037	gage Loan 13 3,009 168 Mortgage I 11 age Securit 4 11	Trust 12 1,754 49 Loan Trust 4 11 45	0.01 1.75 0.05 t 0.01 0.00 0.01	INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (f) PIMCO Specialty Funds	SHARES	3,082 126 3,208	3.08 0.12 3.20
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031 VICI Properties LP 3.875% due 15/02/2029 4.500% due 15/01/2028 Vistra Operations Co. LLC 3.550% due 15/07/2024 3.700% due 30/01/2027	800 1,675 300 300 700 125 300 500	764 1,522 255 265 644 119 296 474 237	0.76 1.52 0.25 0.26 0.64 0.12 0.30 0.47	Deutsche ALT-A Securities Morts 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036 Deutsche ALT-A Securities, Inc. I 3.702% due 25/08/2035 First Horizon Alternative Mortga 4.594% due 25/08/2035 Impac Secured Assets Trust 5.770% due 25/11/2036 IndyMac Mortgage Loan Trust 3.669% due 25/05/2037 3.766% due 25/12/2034 5.970% due 25/02/2037	gage Loan 13 3,009 168 Mortgage I 11 age Securit 4	Trust 12 1,754 49 Loan Trust 10 cies Trust 4 11 45 217	0.01 1.75 0.05 t 0.01 0.00	INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (f) PIMCO Specialty Funds Ireland p.l.c PIMCO China Bond Fund (f)	SCHEMES 309,298 9,239	126	0.12
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031 VICI Properties LP 3.875% due 15/02/2029 4.500% due 15/01/2028 Vistra Operations Co. LLC 3.550% due 15/07/2024 3.700% due 30/01/2027 6.950% due 15/10/2033 Vornado Realty LP 2.150% due 01/06/2026 Walgreens Boots Alliance, Inc.	800 1,675 300 300 700 125 300 500 225 275	764 1,522 255 265 644 119 296 474 237 248	0.76 1.52 0.25 0.26 0.64 0.12 0.30 0.47 0.24 0.25	Deutsche ALT-A Securities Morts 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036 Deutsche ALT-A Securities, Inc. I 3.702% due 25/08/2035 First Horizon Alternative Mortga 4.594% due 25/08/2035 Impac Secured Assets Trust 5.770% due 25/11/2036 IndyMac Mortgage Loan Trust 3.669% due 25/05/2037 3.766% due 25/12/2034 5.970% due 25/02/2037 JPMorgan Mortgage Trust 6.500% due 25/07/2036	gage Loan 13 3,009 168 Wortgage I 11 nge Securit 4 11 56 232	Trust 12 1,754 49 Loan Trust 10 cies Trust 4 11 45 217	0.01 1.75 0.05 t 0.01 0.00 0.01	INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (f) PIMCO Specialty Funds Ireland p.l.c PIMCO China Bond Fund (f) EXCHANGE-TRADED FUND PIMCO ETFs plc - PIMCO US Dollar Short	SCHEMES 309,298 9,239 9,239	126 3,208	0.12 3.20
3.875% due 15/11/2027 Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 3.875% due 01/11/2033 4.125% due 15/08/2031 VICI Properties LP 3.875% due 15/02/2029 4.500% due 15/01/2028 Vistra Operations Co. LLC 3.550% due 15/07/2024 3.700% due 30/01/2027 6.950% due 15/10/2033 Vornado Realty LP 2.150% due 01/06/2026	800 1,675 300 300 700 125 300 500 225	764 1,522 255 265 644 119 296 474 237 248 176	0.76 1.52 0.25 0.26 0.64 0.12 0.30 0.47 0.24	Deutsche ALT-A Securities Morts 5.610% due 25/07/2047 5.620% due 25/02/2047 5.850% due 25/10/2036 Deutsche ALT-A Securities, Inc. I 3.702% due 25/08/2035 First Horizon Alternative Mortga 4.594% due 25/08/2035 Impac Secured Assets Trust 5.770% due 25/11/2036 IndyMac Mortgage Loan Trust 3.669% due 25/05/2037 3.766% due 25/12/2034 5.970% due 25/02/2037 JPMorgan Mortgage Trust	gage Loan 13 3,009 168 Wortgage I 11 11 11 11 56 232 21	Trust	0.01 1.75 0.05 t 0.01 0.00 0.01 0.05 0.22 0.01	INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (f) PIMCO Specialty Funds Ireland p.l.c PIMCO China Bond Fund (f) EXCHANGE-TRADED FUND PIMCO ETFS plc - PIMCO	SCHEMES 309,298 9,239	126	0.12

Unroalicod

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 737	U.S. Treasury Notes 0.250% due				
					31/07/2025 - 31/10/2025	\$ (752)	\$ 737	\$ 737	0.74
Total Repurcha	se Agreeme	ents				\$ (752)	\$ 737	\$ 737	0.74

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Short	03/2024	50	\$ 340	0.34
Euro-Bund 10-Year Bond March Futures	Short	03/2024	3	(14)	(0.02)
lapan Government 10-Year Bond March Futures	Short	03/2024	1	(10)	(0.01)
J.S. Treasury 10-Year Note March Futures	Short	03/2024	12	(49)	(0.05)
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	61	(351)	(0.35)
J.S. Treasury 30-Year Bond March Futures	Short	03/2024	52	(481)	(0.48)
J.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	13	(151)	(0.15)
				\$ (716)	(0.72)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (716)	(0.72)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTE	ECHONO

Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AutoZone, Inc.	(1.000)%	20/06/2024	\$ 1,400	\$ 31	0.03
ConocoPhillips	(1.000)	20/12/2024	100	(1)	0.00
Johnson Controls International PLC	(1.000)	20/12/2024	1,500	42	0.04
Tyson Foods, Inc.	(1.000)	20/06/2024	1,400	35	0.04
				\$ 107	0.11

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2027	\$ 100	\$ 2	0.00
AT&T, Inc.	1.000	20/06/2028	100	2	0.00
MetLife, Inc.	1.000	20/12/2024	100	(1)	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 100	21	0.02
Rolls-Royce PLC	1.000	20/12/2025	200	20	0.02
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 300	3	0.00
Toll Brothers Finance Corp.	1.000	20/06/2026	200	4	0.01
Verizon Communications, Inc.	1.000	20/12/2024	100	0	0.00
Verizon Communications, Inc.	1.000	20/12/2028	100	1	0.00
				\$ 52	0.05

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount(3)	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 2.700	\$ (20)	(0.02)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 100	\$ (17)	(0.02)
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	100	(10)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/09/2027	¥ 94,200	9	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	20/09/2043	40,000	9	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	\$ 1,500	353	0.35

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750%	20/06/2029	\$ 3,500	\$ (3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	100	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	100	(6)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 3,600	41	0.04
Receive	3-Month ZAR-JIBAR	7.300	28/04/2027	ZAR 15,500	13	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 1,000	24	0.02
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	20/03/2034	100	4	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 440	199	0.20
Receive(4)	6-Month EUR-EURIBOR	2.750	20/03/2054	400	(63)	(0.06)
Receive(4)	6-Month EUR-EURIBOR	2.760	03/01/2029	100	(1)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	(5)	(0.01)
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
Receive(4)	6-Month EUR-EURIBOR	3.250	20/03/2029	200	(8)	(0.01)
					\$ 520	0.52
Total Centr	ally Cleared Financial Derivative Instruments				\$ 659	0.66

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

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

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

PURCHASED OPTIONS

NTEREST RATE SWAPTIONS

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Cost	Value	Net Assets
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.975%	29/05/2024	1,200	\$ 1	\$ 0	0.00

WRITTEN OPTIONS

INTEREST RATE SWAPTIONS

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount ⁽¹⁾	Premium	Value	Net Assets
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545%	16/01/2024	100	\$ (1)	\$ (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	100	(1)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	100	0	0	0.00
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.195	29/05/2024	600	(1)	(2)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	100	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	100	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	100	0	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	100	0	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	100	0	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	100	(1)	(2)	(0.01)

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Premium	Value	Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955%	08/01/2024	100	\$ (1)	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	100	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	100	0	0	0.00
							\$ (13)	\$ (16)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	100	\$ 0	\$ (1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	100	0	(1)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	100	(1)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	100	(1)	(1)	0.00
					\$ (2)	\$ (3)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount(2)	Paid/(Received)	(Depreciation)	Value	Net Assets
BRC	Pertamina Persero PT	1.000%	20/12/2024	\$ 100	\$ 0	\$ 1	\$ 1	0.00

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113%	\$ 4,800	20/03/2024	\$ 59	\$ (425)	\$ (366)	(0.37)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	03/2024	\$ 39	INR 3,223	\$ 0	\$ 0	\$ 0	0.00
BPS	01/2024	€ 651	\$ 718	4	(5)	(1)	0.00
	01/2024	£ 161	205	0	(1)	(1)	0.00
	01/2024	\$ 447	¥ 65,800	20	0	20	0.02
	01/2024	ZAR 11,028	\$ 595	0	(7)	(7)	(0.01)
	02/2024	\$ 47	BRL 231	1	0	1	0.00
	03/2024	109	CNH 791	2	0	2	0.00
	03/2024	15	IDR 229,327	0	0	0	0.00
	03/2024	134	INR 11,195	0	0	0	0.00
BRC	02/2024	12	TRY 358	0	0	0	0.00
	04/2024	137	4,385	0	(2)	(2)	0.00
CBK	01/2024	MXN 10,467	\$ 588	0	(27)	(27)	(0.03)
	01/2024	\$ 42	NOK 446	2	0	2	0.00
	01/2024	ZAR 3,990	\$ 210	0	(8)	(8)	(0.01)
	02/2024	\$ 144	BRL 728	6	0	6	0.01
GLM	01/2024	MXN 4,077	\$ 234	0	(6)	(6)	(0.01)
	01/2024	\$ 449	MXN 7,871	14	0	14	0.02
	01/2024	77	ZAR 1,407	0	0	0	0.00
	01/2024	ZAR 2,872	\$ 151	0	(6)	(6)	(0.01)
	03/2024	\$ 29	IDR 438,856	0	0	0	0.00
JPM	03/2024	CNH 791	\$ 110	0	(2)	(2)	0.00
	03/2024	\$ 13	IDR 201,201	0	0	0	0.00
	03/2024	40	INR 3,355	0	0	0	0.00
MBC	01/2024	CAD 949	\$ 701	0	(19)	(19)	(0.02)
	01/2024	€ 147	159	0	(4)	(4)	0.00
	01/2024	\$ 237	AUD 358	7	0	7	0.01
	01/2024	ZAR 2,216	\$ 116	0	(5)	(5)	(0.01)
	03/2024	\$ 16	IDR 245,080	0	0	0	0.00
MYI	01/2024	CAD 91	\$ 69	0	0	0	0.00
	01/2024	€ 4,191	4,607	0	(24)	(24)	(0.03)
	01/2024	\$ 5	€ 5	0	0	0	0.00
	03/2024	206	IDR 3,172,202	0	0	0	0.00
RBC	04/2024	1	MXN 11	0	0	0	0.00
SCX	01/2024	ZAR 3,867	\$ 204	0	(7)	(7)	(0.01)
	03/2024	\$ 13	IDR 200,696	0	0	0	0.00

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Schedule of Investments PIMCO Credit Opportunities Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	\$ 87 193	INR 7,305 THB 6.659	\$ 0	\$ 0	\$ 0	0.00 0.01
UAG	01/2024	£ 920	\$ 1,164	0	(9)	(9)	(0.01)
	01/2024 01/2024	\$ 187 ZAR 5,687	NOK 1,997 \$ 298	9 0	0 (13)	9 (13)	0.01 (0.01)
				\$ 69	\$ (145)	\$ (76)	(0.08)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 158	CHF 138	\$ 6	\$ 0	\$ 6	0.01
CBK	01/2024	144	125	5	0	5	0.01
DUB	01/2024	CHF 1,180	\$ 1,354	0	(49)	(49)	(0.05)
GLM	01/2024	\$ 4,810	CHF 4,215	201	0	201	0.20
MYI	01/2024	4,838	4,224	182	0	182	0.19
SCX	01/2024	115	100	4	0	4	0.00
UAG	01/2024	4,790	4,180	179	0	179	0.18
				\$ 577	\$ (49)	\$ 528	0.54

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 34	\$ 38	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 444	€ 405	4	0	4	0.00
CBK	01/2024	242	218	0	0	0	0.00
MBC	01/2024	9,438	8,585	47	0	47	0.05
MYI	01/2024	9,248	8,414	49	0	49	0.05
UAG	01/2024	9,209	8,372	41	0	41	0.04
				\$ 141	\$ 0	\$ 141	0.14
Total OTC Financial Deriva	tive Instruments					\$ 209	0.21
Total Investments						\$ 124,801	124.72
Other Current Assets & Lia	bilities					\$ (24,738)	(24.72)
Net Assets						\$ 100,063	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: 1.99%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Constellation Oil Services Holding S.A. 'B' Intelsat Emergence S.A. Oracle Corp.2.300% due 25/03/2028	10/06/2022 12/11/2019 04/10/2023	\$ 63 750 191	\$ 63 214 201	0.06 0.21 0.20
		\$ 1,004	\$ 478	0.47

⁽i) Securities with an aggregate fair value of \$2,971 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,360 (31 December 2022: \$1,243) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$270 (31 December 2022: \$290) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Davable for

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 118,444	\$ 1,861	\$ 120,305
Investment Funds	3,208	399	0	3,607
Repurchase Agreements	0	737	0	737
Financial Derivative Instruments ⁽³⁾	(24)	176	0	152
Totals	\$ 3,184	\$ 119,756	\$ 1,861	\$ 124,801

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 8	\$ 79,539	\$ 648	\$ 80,195
Investment Funds	9,253	396	0	9,649
Repurchase Agreements	0	6,910	0	6,910
Financial Derivative Instruments ⁽³⁾	33	393	0	426
Totals	\$ 9,294	\$ 87,238	\$ 648	\$ 97,180

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

Reverse Repurchase Agreements as at 31 December 2023:

					Reverse	2/ 5
Counterparty	Borrowing	Settlement	Maturity	Borrowing	Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
GRE	5.520%	14/12/2023	04/01/2024	\$ (2,934)	\$ (2,942)	(2.94)
Total Reverse Repurchase Agreements					\$ (2,942)	(2.94)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023	As at 31-Dec-2022						
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾			
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (14)	\$ 0	\$ (14)			
BOA	(2)	0	(2)	(104)	0	(104)			
BPS	(349)	270	(79)	(290)	290	0			
BRC	5	0	5	5	0	5			
CBK	(23)	0	(23)	555	(550)	5			
DUB	(49)	0	(49)	4	(40)	(36)			
GLM	196	0	196	(23)	0	(23)			
GST	(1)	0	(1)	9	0	9			
JPM	(5)	0	(5)	(63)	0	(63)			
MBC	26	0	26	120	0	120			
MYC	(3)	0	(3)	(5)	0	(5)			
MYI	207	(260)	(53)	4	0	4			
RBC	N/A	N/A	N/A	3	0	3			
SAL	(1)	0	(1)	N/A	N/A	N/A			
SCX	1	0	1	253	0	253			
UAG	207	(260)	(53)	(8)	0	(8)			

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	52.54	40.41
Transferable securities dealt in on another regulated market*	66.59	40.99
Other transferable securities	1.10	1.15
Investment funds	3.60	9.93
Repurchase agreements	0.74	7.11
Financial derivative instruments dealt in on a regulated market	(0.72)	0.41
Centrally cleared financial derivative instruments	0.66	(0.43)
OTC financial derivative instruments	0.21	0.46
Reverse repurchase agreements	(2.94)	N/A

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.28	0.24
Australia	0.96	0.90
Bermuda	0.67	N/A
Brazil	N/A	0.41
Canada	0.58	0.94
Cayman Islands	4.87	0.64
China	0.00	0.02
Czech Republic	0.53	N/A
France	1.40	1.06
Ireland	1.13	N/A
	2.41	
Italy	2.41 N/A	0.34
Japan Liberia		0.80
Liberia	0.48	N/A
Luxembourg	1.13	1.17
Mexico	0.50	N/A
Multinational	0.39	1.02
Netherlands	0.93	0.95
Panama	1.02	N/A
Peru	N/A	0.74
Qatar	N/A	0.40
South Africa	1.53	1.71
Spain	0.41	0.37
Switzerland	1.61	1.08
United Kingdom	4.11	3.36
United States	95.23	65.91
Virgin Islands (British)	0.06	0.23
Short-Term Instruments	N/A	0.26
Investment Funds	3.60	9.93
Repurchase Agreements	0.74	7.11
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.72)	0.41
Centrally Cleared Financial Derivative Instruments	(0.72)	0.11
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.11	0.08
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.05	0.04
Credit Default Swaps on Credit Indices — Buy Protection	(0.02)	N/A
Interest Rate Swaps	0.52	(0.55)
OTC Financial Derivative Instruments	0.52	(0.55)
Purchased Options		
Interest Rate Swaptions	0.00	0.63
Written Options	0.00	0.03
	N/A	0.00
Credit Default Swaptions on Credit Indices		
Interest Rate Swaptions	(0.02)	(1.06)
Options on Securities	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.03
Total Return Swaps on Indices	(0.37)	(0.16)
Forward Foreign Currency Contracts	(0.08)	(0.04)
Hedged Forward Foreign Currency Contracts	0.68	1.08
Other Current Assets & Liabilities	(24.72)	(0.03)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES ALBANIA				Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028 4.850% due 17/04/2028	€ 21,750 S		0.31	7.000% due 30/09/2029 7.250% due 30/09/2030 Trafford Centre Finance Ltd.	\$ 18,690 \$ 8,779	1,015 344	0.01
SOVEREIGN ISSUES Albania Government Internation	al Rond			goeasy Ltd. 9.250% due 01/12/2028	3,450	3,688		6.064% due 28/07/2038 Wynn Macau Ltd.	£ 3,700	3,797	0.05
	16,800 \$	17,963	0.24	Open Text Corp.	•	·		4.875% due 01/10/2024 5.500% due 15/01/2026	\$ 300 3,900	296 3,810	0.00
ANGOLA				3.875% due 15/02/2028 Total Canada	3,000	2,789 50,181		5.625% due 26/08/2028	1,700 _	1,576	0.02
SOVEREIGN ISSUES Angolan Government Internation	nal Bond			CAYMAN ISLANDS	-			Total Cayman Islands	_	124,830 163,757	
8.000% due 26/11/2029 \$ 9.125% due 26/11/2049		6,771 8,106		ASSET-BACKED SECURITIES				CHILE			
Total Angola	_	14,877		Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	842	841	0.01	CORPORATE BONDS & NOT			
ARGENTINA				Catamaran CLO Ltd. 6.774% due 22/04/2030	3,038	3,038	0.04	Empresa de Transporte de P o 3.650% due 07/05/2030	asajeros Metr 3,800	r o S.A. 3,504	0.05
SOVEREIGN ISSUES Argentina Government Internation	onal Bond	ł		CIFC Funding Ltd. 6.710% due 24/04/2030	20,394	20,351	0.27	GNL Quintero S.A. 4.634% due 31/07/2029	2,965	2,919	0.04
	133,299 16,928	45,537 5,773		OZLM Ltd. 6.682% due 16/05/2030	3,056	3,052		Total Chile	_	6,423	0.09
Total Argentina	-	51,310		Venture CLO Ltd.	•	·		CHINA			
AUSTRALIA				6.631% due 07/09/2030 6.777% due 20/01/2029	6,697 3,310	6,685 3,311		CORPORATE BONDS & NOT Yango Justice International I			
CORPORATE BONDS & NOTES CIMIC Finance Ltd.				Vibrant CLO Ltd. 6.717% due 15/09/2030	1,235	1,232	0.02	7.500% due 15/04/2024 ^ 7.500% due 17/02/2025 ^	28,200 19,100		0.00 0.01
1.500% due 28/05/2029 €	100	96	0.00		-	38,510	0.51	7.875% due 04/09/2024 ^ Total China	19,800 _		0.00
Pacific National Finance Pty. Ltd. 4.750% due 22/03/2028 \$	1,000	938	0.01	CONVERTIBLE BONDS & NOT	ES			COLOMBIA	_	433	0.01
Santos Finance Ltd. 3.649% due 29/04/2031	3,200	2,789		Sunac China Holdings Ltd. 1.000% due 30/09/2032	5,379	417	0.01	CORPORATE BONDS & NOT	ES		
6.875% due 19/09/2033 Woodside Finance Ltd.	2,200	2,335	0.03	CORPORATE BONDS & NOTE:	S			Ecopetrol S.A. 5.875% due 28/05/2045	200	158	0.00
3.700% due 15/09/2026 4.500% due 04/03/2029	600 2,200	577 2,116	0.01	Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	12,810	11,361	0.15	SOVEREIGN ISSUES		150	0.00
Total Australia		8,851		2.875% due 15/02/2025 3.250% due 15/02/2027	6,800 4,900	6,564 4,536		Colombia Government Intern			0.45
BERMUDA				4.250% due 15/04/2026 5.250% due 15/05/2024	3,600 1,200	3,480 1,194	0.05	4.500% due 15/03/2029 5.000% due 15/06/2045	12,100 49,920	11,368 38,906	0.53
CORPORATE BONDS & NOTES Aircastle Ltd.				5.500% due 15/01/2026 Diamond Foreign Asset Co.	10,500	10,439		5.625% due 26/02/2044 8.000% due 14/11/2035	3,100 4,200 _	2,616 4,603	0.06
2.850% due 26/01/2028 4.250% due 15/06/2026	9,900 1,600	8,842 1,547		8.500% due 01/10/2030	6,000	6,141	0.08	Total Colombia	_	57,493 57,651	
5.250% due 11/08/2025	32,800	32,351		Gaci First Investment Co. 4.875% due 14/02/2035	5,000	4,894		COSTA RICA		31,031	0.70
Bacardi Ltd. 4.700% due 15/05/2028	22,840	22,399	0.30	5.125% due 14/02/2053 Kaisa Group Holdings Ltd.	12,300	11,170		SOVEREIGN ISSUES			
NCL Corp. Ltd. 8.125% due 15/01/2029	4,300	4,495	0.06	9.375% due 30/06/2024 ^ 9.750% due 28/09/2023 ^	9,850 22,900	836		Costa Rica Government Inter 7.300% due 13/11/2054	rnational Bon 5,100	d 5,546	0.07
8.375% due 01/02/2028 Seadrill Finance Ltd.	1,000	1,060	0.02	10.500% due 15/01/2025 ^ 10.875% due 23/07/2023 ^	21,600 5,800	188	0.01	CYPRUS	_		
8.375% due 01/08/2030 Valaris Ltd.	7,400	7,727	0.10	11.250% due 16/04/2025 ^ 11.500% due 30/01/2023 ^	17,000 900	31	0.01	CORPORATE BONDS & NOT	ES		
8.375% due 30/04/2030	6,100	6,255		11.650% due 01/06/2026 ^ 11.700% due 11/11/2025 ^	9,300 5,750	207	0.00	Atrium Finance PLC 2.625% due 05/09/2027	€ 9,900 _	8,535	0.11
Total Bermuda	-	84,676	1.14	11.950% due 12/11/2023 ^ Lima Metro Line Finance Ltd.	4,400	159	0.00	DENMARK			
BRAZIL CORPORATE BONDS & NOTES				5.875% due 05/07/2034 Melco Resorts Finance Ltd.	2,621	2,596	0.04	CORPORATE BONDS & NOT	ES		
Banco do Brasil S.A.	00.000	4.046	0.00	4.875% due 06/06/2025 5.375% due 04/12/2029	3,400 8,900	3,301 7,875		TDC Net A/S 5.056% due 31/05/2028	12,000 _	13,802	0.19
Odebrecht Oil & Gas Finance Ltd.	89,000	4,946	0.06	5.750% due 21/07/2028	1,000		0.01	DOMINICAN REPUBLIC			
0.000% due 29/01/2024 (d)(f) \$	13,194	453	0.01	MGM China Holdings Ltd. 4.750% due 01/02/2027	400	381	0.01	SOVEREIGN ISSUES	mont Intornat	ional Don	al
Total Brazil	_	5,399	0.07	Park Aerospace Holdings Ltd. 5.500% due 15/02/2024	504	503	0.01	Dominican Republic Government 6.500% due 15/02/2048	\$ 40,600	38,925	
CANADA				Sands China Ltd. 3.100% due 08/03/2029	500	436	0.01	ECUADOR			
CORPORATE BONDS & NOTES Air Canada Pass-Through Trust				Seagate HDD Cayman 4.125% due 15/01/2031	5,318	4,761		SOVEREIGN ISSUES Ecuador Government Interna	ational Bond		
3.300% due 15/07/2031 4.125% due 15/11/2026	744 1,046	669 1,008	0.01	9.625% due 01/12/2032	8,386	9,596		0.000% due 31/07/2030 (d) 2.500% due 31/07/2040	21,275 14,324	6,138 4,583	
5.250% due 01/10/2030 B.C. Unlimited Liability Co.	2,803	2,751		Spirit Loyalty Cayman Ltd. 8.000% due 20/09/2025	4,653	3,352	0.05	3.500% due 31/07/2035 6.000% due 31/07/2030	12,238 29,344	4,400 13,733	0.06
4.000% due 15/10/2030	5,075 6,870	4,558 6,568		Suci Second Investment Co. 6.000% due 25/10/2028	13,300	14,072	0.19	Total Ecuador		28,854	
4.375% due 15/01/2028 Bausch & Lomb Escrow Corp.	6,870			Sunac China Holdings Ltd. 6.000% due 30/09/2026	6,230	654	0.01	EGYPT			
8.375% due 01/10/2028 Enbridge, Inc.	2,750	2,904	0.04	6.250% due 30/09/2027 6.500% due 30/09/2027	6,230 12,460	493	0.01	SOVEREIGN ISSUES Egypt Government Internation	onal Bond		
5.700% due 08/03/2033	2,000	2,080	0.03	6.750% due 30/09/2028	18,690		0.01	6.375% due 11/04/2031	€ 20,150	14,369	0.19

DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
7.500% due 16/02/2061 8.500% due 31/01/2047 Total Egypt	\$ 36,675 \$ 9,500 _	21,536 5,937 41,842	0.08	ZF Finance GmbH 2.750% due 25/05/2027 3.750% due 21/09/2028	€ 16,200 S	34,198	0.46	Adagio CLO DAC 4.685% due 15/10/2031 Ares European CLO DAC	€ 5,800 \$	6,320	0.08
FINLAND CORPORATE BONDS & NOT	ES			LOAN PARTICIPATIONS AN	ND ASSIGNM	169,635 IENTS	2.28	4.575% due 15/04/2030 4.625% due 15/10/2030 4.745% due 15/10/2031 4.843% due 20/04/2032	1,630 1,899 9,771 500	1,786 2,082 10,692	0.03
Balder Finland Oyj 1.000% due 18/01/2027 1.000% due 20/01/2029	€ 200 300	253	0.00	SCUR-Alpha 1503 GmbH 10.883% due 29/03/2030 Total Germany	\$ 2,481	2,290 171,925		Armada Euro CLO DAC 4.685% due 15/07/2031	11,041	12,067	
1.375% due 24/05/2030 2.000% due 18/01/2031 Total Finland	4,900 300 _	3,946 243 4,630	0.00	GHANA SOVEREIGN ISSUES				Aurium CLO DAC 4.695% due 16/01/2031 4.966% due 23/03/2032	4,789 10,400	5,233 11,399	
FRANCE	FC			Ghana Government Internat 7.750% due 07/04/2029 ^	14,200	6,242		Avoca CLO DAC 4.785% due 15/10/2032 Bain Capital Euro CLO DAC	2,900	3,164	0.04
CORPORATE BONDS & NOT Altarea S.C.A.				8.125% due 26/03/2032 ^ 8.750% due 11/03/2061 ^ 8.950% due 26/03/2051 ^	4,200 5,100 5,600	1,858 2,215 2,433	0.03	4.733% due 20/01/2032 Black Diamond CLO DAC	5,410	5,903	0.08
1.750% due 16/01/2030 1.875% due 17/01/2028 Altareit S.C.A.	500 600		0.01	Total Ghana	3,000	12,748		4.853% due 20/01/2032 4.982% due 15/05/2032 Blackrock European CLO DAC	1,512 4,299	1,660 4,689	
2.875% due 02/07/2025 Altice France S.A.	100	106	0.00	GUATEMALA SOVEREIGN ISSUES				4.585% due 15/10/2031 BlueMountain Fuji EUR CLO DAC	10,704	11,640	0.16
3.375% due 15/01/2028 4.000% due 15/07/2029 (j) 4.250% due 15/10/2029	3,100 10,900 20,100	2,727 9,435 17,734	0.13	Guatemala Government Inte 7.050% due 04/10/2032	ernational Bo 14,600	ond 15,551	0.21	1.050% due 15/01/2031 4.685% due 15/01/2031	993 7,747	1,039 8,465	
5.500% due 15/01/2028 11.500% due 01/02/2027 (a)(i)	\$ 600 € 4,870	495 5,420	0.01 0.07	GUERNSEY, CHANNEL IS CORPORATE BONDS & NO				BNPP AM Euro CLO DAC 4.565% due 15/04/2031	1,000	1,088	0.01
BPCE S.A. 6.714% due 19/10/2029 7.003% due 19/10/2034	\$ 7,000 5,000	7,378 5,440		Globalworth Real Estate Inv 3.000% due 29/03/2025	estments Lto € 16,606	l . 16,804	0.22	Bridgepoint CLO DAC 5.175% due 15/01/2034 Cairn CLO DAC	1,300	1,426	0.02
CGG S.A. 8.750% due 01/04/2027	2,000	1,824		Sirius Real Estate Ltd. 1.125% due 22/06/2026	200		0.00	4.745% due 15/10/2031 Carlyle Euro CLO DAC	8,594	9,338	0.13
Electricite de France S.A. 4.500% due 21/09/2028 6.900% due 23/05/2053	5,700 1,700	5,623 1,926	0.07	1.750% due 24/11/2028 Total Guernsey, Channel Island	500 ₋	460 17,464	0.01	4.632% due 15/08/2030 4.665% due 15/01/2031 4.892% due 15/08/2032	3,886 11,503 4,400	4,254 12,583 4,796	0.17
9.125% due 15/03/2033 (f) La Mondiale SAM	12,400	13,875	0.19	HONG KONG CORPORATE BONDS & NO	TES			Carlyle Global Market Strategies 4.752% due 15/11/2031 CVC Cordatus Loan Fund DAC	7,436	8,101	0.11
5.050% due 17/12/2025 (f) Loxam S.A.S. 2.875% due 15/04/2026	€ 12,665 1,600	14,037 1,718		Fortune Star BVI Ltd. 3.950% due 02/10/2026	8,300	5,861	0.08	4.615% due 15/10/2031 4.661% due 27/01/2031	13,172 1,372	14,356 1,495	
3.750% due 15/07/2026 4.500% due 15/02/2027	1,900 1,900 5,500	2,080 6,084	0.03	HUNGARY SOVEREIGN ISSUES				4.725% due 15/04/2032 4.782% due 15/08/2032 Dryden Euro CLO DAC	1,322 2,380	1,447 2,605	
New Immo Holding S.A. 2.750% due 26/11/2026 Renault S.A.	200	203	0.00	Hungary Government Intern 5.375% due 12/09/2033 Magyar Export-Import Bank	20,675	24,466	0.33	4.625% due 15/04/2033 4.862% due 15/05/2034	12,734 14,674	13,862 15,964	
2.375% due 25/05/2026 TDF Infrastructure SASU 1.750% due 01/12/2029	18,200 45,500	19,504 43,976		6.000% due 16/05/2029 Total Hungary	6,000	7,051 31,517		Euro-Galaxy CLO DAC 4.589% due 24/04/2034 4.693% due 11/04/2031	9,590 1,123	10,408 1,228	
Ubisoft Entertainment S.A. 0.878% due 24/11/2027 (j)	6,000	5,657		INDONESIA CORPORATE BONDS & NO	TES			GoldenTree Loan Management I 4.893% due 20/01/2032 Griffith Park CLO DAC	1,700	AC 1,859	0.02
Verallia S.A. 1.875% due 10/11/2031	8,100 _	7,885 174,113		Pertamina Persero PT 6.500% due 07/11/2048	\$ 33,400	37,416	0.50	4.704% due 21/11/2031 Harvest CLO DAC	31,267	33,994	
LOAN PARTICIPATIONS AND	– D ASSIGNME			Perusahaan Perseroan Perse Listrik Negara			0.21	1.040% due 15/07/2031 4.566% due 26/06/2030 4.673% due 20/10/2031	1,600 1,786 18,497	1,674 1,952 20,132	0.03
Altice France S.A. 9.465% due 15/08/2028	3,064	3,049		3.000% due 30/06/2030 6.150% due 21/05/2048	17,600 15,000	15,706 15,405 68,527	0.21	4.725% due 15/07/2031 4.815% due 15/01/2032	10,497 10,400 17,600	11,324 19,194	0.15
Total France	_	177,162	2.38	SOVEREIGN ISSUES				Invesco Euro CLO DAC 4.615% due 15/07/2031	850	924	0.01
GERMANY CORPORATE BONDS & NOT	ES			Indonesia Government Inter 1.400% due 30/10/2031 4.850% due 11/01/2033	rnational Bor € 4,960 \$ 2,800	4,654 2,855		Jubilee CLO DAC 4.565% due 15/04/2030 4.575% due 15/04/2030	3,851 1,795	4,216 1,971	
Deutsche Bank AG 3.729% due 14/01/2032 (i) 3.742% due 07/01/2033	\$ 2,900 1,900	2,432 1,561	0.02	5.650% due 11/01/2053	1,100	1,214 8,723	0.02 0.12	4.615% due 15/04/2031 Laurelin DAC 4.713% due 20/10/2031	5,850 10,356	6,341	
5.882% due 08/07/2031 DVI Deutsche Vermoegens- 8 Immobilienverwaltungs Gr	mbH	36,234		Total Indonesia INTERNATIONAL		77,250	1.04	Madison Park Euro Funding DAC 4.715% due 15/01/2032 4.765% due 15/07/2032		38,644 6,102	0.52
2.500% due 25/01/2027 Fraport AG Frankfurt Airport 1.625% due 09/07/2024	€ 1,200 Services Wo 17,200	1,142 rldwide 18,756		LOAN PARTICIPATIONS AN	ID ASSIGNN	IENTS		Man GLG Euro CLO DAC 4.615% due 15/12/2031 4.775% due 15/10/2032	9,880 4,965	10,789 5,418	0.15
IHO Verwaltungs GmbH (3.75 3.750% due 15/09/2026 (b)	19,950	4.500% P 0 21,790		8.127% due 11/08/2030 IRELAND	€ 8,000	8,865	0.12	Oak Hill European Credit Partne 4.723% due 20/01/2032	rs DAC 2,006	2,194	0.03
INEOS Styrolution Ludwigsha 2.250% due 16/01/2027 (j) Volkswagen Bank GmbH	19,000	19,427		ASSET-BACKED SECURITIE Accunia European CLO DAC				4.733% due 20/10/2031 OCP Euro CLO DAC 4.785% due 15/01/2032	15,161 2,252	16,563 2,476	
2.500% due 31/07/2026	15,800	17,020	0.23	4.895% due 15/10/2030	567	626	0.01	4.882% due 22/09/2034	12,700	13,829	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
OZLME DAC 4.758% due 27/07/2032	€ 1,987 \$	2,175	0.03	JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES				Gazprom PJSC Via Gaz Capital S. 4.250% due 06/04/2024 £	A. 15,900 !	\$ 16,519	0.22
Palmer Square European Loan	Funding DA		0.00	AA Bond Co. Ltd.				Greensaif Pipelines Bidco SARL	•		
4.745% due 15/04/2031 5.015% due 15/10/2031	5,289 4,547	5,761 4,966		5.500% due 31/07/2050	21,190 S 7,300	\$ 25,670 9,323		6.510% due 23/02/2042	2,900 4,700	3,028 4,977	
Palmerston Park CLO DAC 4.625% due 18/04/2030	748	822	0.01	Adient Global Holdings Ltd. 3.500% due 15/08/2024 €	687	754	0.01		13,710	13,094	0.18
Sculptor European CLO DAC 4.755% due 14/01/2032	6,700	7,295	0.10	Corsair International Ltd. 8.802% due 28/01/2027	18,800	20,767			1,100	1,187	
Segovia European CLO DAC 4.873% due 20/07/2032	10,100	11,015	0.15	9.152% due 28/01/2029 G City Europe Ltd .	8,200	9,058		Petrorio Luxembourg Trading SA		·	0.20
Tikehau CLO DAC 4.844% due 04/08/2034	9,400	10,264	0.14	4.250% due 11/09/2025 Kennedy Wilson Europe Real Es		20,167		Sberbank of Russia Via SB Capita		·	
Toro European CLO DAC 4.812% due 15/02/2034 4.885% due 15/07/2030	7,650 99	8,336	0.11	3.250% due 12/11/2025 Total Jersey, Channel Islands	900 _	904 86,643	0.01 1.16	5.125% due 29/10/2022 ^ Tierra Mojada Luxembourg SARI			0.00
4.908% due 12/01/2032	2,500	2,740		JORDAN				TMS Issuer SARL	21,169	·	0.26
CORDODATE BONDS & NOTE		434,000	0.11	SOVEREIGN ISSUES	al Band			5.780% due 23/08/2032	2,100	2,196 177.601	
CORPORATE BONDS & NOTE: ABH Financial Ltd. Via Alfa Hol		re PI C		Jordan Government Internation 7.500% due 13/01/2029 \$	4,000 __	4,061	0.05	LOAN DARTICIDATIONS AND A	CCICNIM	,	2.33
2.700% due 11/06/2023 ^	26,550	4,399	0.06	KAZAKHSTAN				LOAN PARTICIPATIONS AND A Albion Financing SARL	SSIGNIV	IENIS	
AerCap Ireland Capital DAC 3.150% due 15/02/2024 4.625% due 15/10/2027	\$ 12,900 34,750	12,850		CORPORATE BONDS & NOTES					6,946	7,705 203,344	
SMBC Aviation Capital Finance	e DAC	34,056		KazMunayGas National Co. JSC 5.375% due 24/04/2030	1,500	1,491		MACEDONIA	-	203,511	2.73
2.300% due 15/06/2028	900	792 52,097	0.01	5.750% due 19/04/2047 6.375% due 24/10/2048	3,400 6,000 _	2,989 5,663		SOVEREIGN ISSUES			
Total Ireland		506,763	6.81	Total Kazakhstan	-	10,143	0.14	North Macedonia Government In 2.750% due 18/01/2025	nternation	onal Bond 1,731	0.02
ISRAEL				LUXEMBOURG				3.675% due 03/06/2026	5,200	5,588	0.08
SOVEREIGN ISSUES	al Pond			COMMON STOCKS	SHARES			Total Macedonia	SHARES	7,319	0.10
Israel Government Internation 5.000% due 30/10/2026	€ 6,000 <u></u>	6,783	0.09	Corestate Capital Holding	3,586,721	0	0.00	MEXICO	SHAKES		
ITALY				DrillCo Holding Lux S.A. (c)	25		0.00	COMMON STOCKS			
CORPORATE BONDS & NOTE:	S			DrillCo Holding Lux S.A. (c)(i)	443,430	11,011	0.15	Hipotecaria Su Casita S.A. de C.V. (c)	28,925	0	0.00
Aeroporti di Roma SpA 1.750% due 30/07/2031	3,400	3,249	0.04	Intelsat Emergence S.A. (c)(i)	184,535	5,257		Urbi Desarrollos Urbanos S.A.B. de C.V. (c)	477	0	0.00
Banca Monte dei Paschi di Sier 2.625% due 28/04/2025 3.625% due 24/09/2024	30,685 9,656	33,090 10,597		Total Common Stocks	- 10 1,555	16,269		Total Common Stocks		0	0.00
8.500% due 10/09/2030	20,780	23,137			PAR (000S)				PAR (000S)		
Intesa Sanpaolo SpA 3.250% due 23/09/2024	\$ 7,900	7,759		CONVERTIBLE BONDS & NOTE				CORPORATE BONDS & NOTES			
4.000% due 23/09/2029 5.148% due 10/06/2030	10,276 £ 6,000	9,363 6,938		Corestate Capital Holding S.A. 9.000% PIK)			0.00		3,800 76,800	2,416 58,997	
Mundys SpA 1.625% due 03/02/2025	€ 7,200	7,740	0.10	8.000% due 31/12/2026 ^(b) €	3,057	1,769	0.02	6.625% due 15/06/2038	3,900	2,755	0.04
1.875% due 13/07/2027 1.875% due 12/02/2028	3,000 78,050	3,106 79,418		CORPORATE BONDS & NOTES Albion Financing SARL				6.750% due 21/09/2047	33,787 20,900	28,076 13,702	0.19
Nexi SpA 2.125% due 30/04/2029 (j)	40,500	39,607	0.53	5.250% due 15/10/2026 6.125% due 15/10/2026 \$	15,600 5,500	17,276 5,455		7.690% due 23/01/2050	8,400	5,984 111,930	
Societa per Azioni Esercizi Aer 3.500% due 09/10/2025		A SpA	0.00	Altice Financing S.A. 5.750% due 15/08/2029	26,500	23,552	0.32	SOVEREIGN ISSUES			
Telecom Italia SpA				Altice France Holding S.A. 6.000% due 15/02/2028	23,300	11,212		Mexico Government International 3.771% due 24/05/2061	al Bond 7,360	5,013	0.07
7.875% due 31/07/2028 UniCredit SpA	10,000	12,303		Aroundtown S.A.		,		4.500% due 31/01/2050	26,100 10,000	21,400 8,987	0.29
1.982% due 03/06/2027 7.296% due 02/04/2034	\$ 10,500 4,401	9,608 4,530		5.375% due 21/03/2029 Constellation Oil Services Holdi	14,700 ng S.A. (3.	12,118 000% C as			15,300	16,066 51,466	0.21
Total Italy	_	250,554	3.37	4.000% PIK) 3.000% due 31/12/2026 (b)	773	562	0.01	Total Mexico	-	163,396	
IVORY COAST SOVEREIGN ISSUES				Corestate Capital Holding S.A. 11.000% PIK)	(10.000% (Cash or		MULTINATIONAL	-		
Ivory Coast Government Intern	national Bon	d		10.000% due 31/12/2026 (b) € Corestate Capital Holding S.A.	1,700 (8,000% C:	1,878	0.02	CORPORATE BONDS & NOTES			
6.625% due 22/03/2048 6.875% due 17/10/2040	€ 10,400 3,400	9,193 3,155		9.000% PIK) 8.000% due 31/12/2026 ^(b)	7,151	4,138	0.05	Connect Finco SARL 6.750% due 01/10/2026	13,400	13,331	0.18
Total Ivory Coast	_	12,348	0.17	CPI Property Group S.A. 1.500% due 27/01/2031	8,900	5,201		NETHERLANDS			
JAPAN CORPORATE BONDS & NOTE	ς			1.625% due 23/04/2027 1.750% due 14/01/2030	6,500 7,200	5,293 4,546	0.07	CORPORATE BONDS & NOTES			
Nissan Motor Co. Ltd.				2.750% due 22/01/2028 £	3,200	2,874			1,400	1,750	0.02
4.345% due 17/09/2027 4.810% due 17/09/2030	\$ 20,700 3,000	19,818 2,807		Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025 €	600	626	0.01	Athora Netherlands NV 7.000% due 19/06/2025 (f)(h)	4,300	4,654	0.06
Total Japan	_	22,625	0.30	FORESEA Holding S.A. 7.500% due 15/06/2030 \$	4,579	4,244	0.06	Citycon Treasury BV 1.625% due 12/03/2028	3,400	3,012	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR 9 VALUE (000S) AS
CTP NV	C 1 200	¢ 1250	0.02	PHILIPPINES				SOUTH AFRICA		
0.500% due 21/06/2025 1.250% due 21/06/2029	€ 1,200 ± 200		0.02	SOVEREIGN ISSUES				CORPORATE BONDS & NOTES		
1.500% due 27/09/2031	1,500	1,294		Philippines Government Internation 5.000% due 17/07/2033	ational Bon \$ 2.000 \$		0.03	AngloGold Ashanti Holdings PLC 3.750% due 01/10/2030 \$	2,000 9	1,740 0.
Enel Finance International NV		4.001	0.07		¥ 2,000 <u>¥</u>	2,030	0.03	Sasol Financing USA LLC	2,000 .	, 1,740 0.
5.000% due 15/06/2032 Imperial Brands Finance Neth	\$ 5,000	4,881	0.07	PORTUGAL				6.500% due 27/09/2028	8,800	8,393 0.
1.750% due 18/03/2033	€ 28,800	24,960	0.34	CORPORATE BONDS & NOTES	5			8.750% due 03/05/2029	5,600	5,720 0.
ING Groep NV				Banco Espirito Santo S.A.	C 200	C1	0.00		-	15,853 0.
5.750% due	\$ 9,000	8,409	0.11	4.750% due 15/01/2018 ^ Galp Energia SGPS S.A.	€ 200	ы	0.00	SOVEREIGN ISSUES		
16/11/2026 (f)(h) 6.500% due	\$ 9,000	0,409	0.11	2.000% due 15/01/2026	12,300	13,148	0.18	South Africa Government Interna		
16/04/2025 (f)(h)	18,702	18,248	0.24	Total Portugal	_	13,209	0.18	5.650% due 27/09/2047	13,700	10,993 0.
6.750% due 16/04/2024 (f)(h)	14,280	14,229	0.10	ROMANIA	_			Total South Africa	-	26,846 0.
NE Property BV	14,200	17,223	0.15					SPAIN		
3.375% due 14/07/2027	€ 25,250	26,405	0.35	SOVEREIGN ISSUES				CORPORATE BONDS & NOTES		
NN Group NV	47.000	40.754		Romania Government Internati 2.000% due 14/04/2033	1,500	1,244	0.02	ACS Actividades de Construccion	ı y Servici	os S.A.
4.500% due 15/01/2026 (f)	17,900	19,761	0.27	2.875% due 13/04/2042	8,000	6,002	0.08	, , , , , , , , , , , , , , , , , , ,	700	748 0.
Q-Park Holding BV 3.500% due 01/02/2025	33,350	35,648	0.48	5.500% due 18/09/2028	4,000	4,550		Banco Bilbao Vizcaya Argentaria 6.000% due 29/03/2024 (f)(h)		2.0010
Sandoz Finance BV	55,550	33,040	5. 15	6.375% due 18/09/2033 6.625% due 27/09/2029	16,400 14,500	19,191 17,156		6.000% due 29/03/2024 (f)(h) 6.000% due 15/01/2026 (f)(h)	2,800 9,200	3,091 0. 10,124 0.
4.220% due 17/04/2030	1,225	1,406		7.625% due 17/01/2053	\$ 3,000 _	3,371		6.138% due 14/09/2028 \$	15,800	16,241 0.
4.500% due 17/11/2033	2,300	2,702	0.04	Total Romania	_	51,514	0.69	Cellnex Finance Co. S.A. 2.000% due 15/09/2032 €	14.400	12.6440
Syngenta Finance NV 4.892% due 24/04/2025	\$ 19,895	19,639	0.26	RUSSIA				2.000% due 15/09/2032 € Lorca Telecom Bondco S.A.	14,400	13,644 0.
Teva Pharmaceutical Finance		'	5.20	CORPORATE BONDS & NOTES				4.000% due 18/09/2027	1,900	2,054 0.
4.375% due 09/05/2030	€ 100	104	0.00	ALROSA Finance S.A.						45,902 0.
4.500% due 01/03/2025	1,808	2,001	0.03	3.100% due 25/06/2027 ^	22,400	1,344	0.02	LOAN DARTICIDATIONS AND A	-	NITC
United Group BV 3.625% due 15/02/2028	1,600	1,643	0.02	4.650% due 09/04/2024 ^	3,200		0.00	LOAN PARTICIPATIONS AND A	SSIGNIVIE	:N12
5.250% due 01/02/2030	4,300	4,515		MMK International Capital DAG		F46	0.01	Grifols S.A. 6.223% due 15/11/2027	1,292	1,415 0.
Volkswagen International Fin				4.375% due 13/06/2024 ^	8,600 _	2,052	0.01	Total Spain	1,232	47,317 0.
3.500% due 17/06/2025 (f)	10,100	10,864			-	2,052	0.03	·	-	,
		207,559	2.79	SOVEREIGN ISSUES				SRI LANKA		
NON-AGENCY MORTGAGE-I	BACKED SE	CURITIES		Russia Government Internation				SOVEREIGN ISSUES		
EMF-NL Prime BV				5.250% due 23/06/2047 ^	14,200 _	5,041		Sri Lanka Government Internation 7.550% due 28/03/2030 ^ \$	nal Bond 16,800	8,482 0.
4.785% due 17/04/2041	18	19	0.00	Total Russia	_	7,093	0.10	7.850% due 14/03/2029 ^	5,800	2,929 0.
Eurosail BV 5.485% due 17/10/2040	22	2/	0.00	SAUDI ARABIA				Total Sri Lanka		11,411 0.
3.403 /0 due 17/10/2040	22 .		0.00	SOVEREIGN ISSUES				CIMEDEN		
Total Netherlands		207,602		Saudi Arabia Government Inter	rnational Bo	nd		SWEDEN CORPORATE BONDS & NOTES		
Total Netherlands		207,002	2.75	3.450% due 02/02/2061	34,500	24,342				
NIGERIA				4.875% due 18/07/2033 5.000% due 18/01/2053	20,000 20,000	20,453 18,885		Castellum AB 0.750% due 04/09/2026 €	200	200 0.
SOVEREIGN ISSUES				Total Saudi Arabia	20,000	63,680		Sagax AB	200	200 0.
Nigeria Government Internat	ional Rond				_			2.000% due 17/01/2024	119	132 0.
7.625% due 28/11/2047	\$ 17,700	14,089	0.19	SENEGAL				2.250% due 13/03/2025	400	430 0.
7.875% due 16/02/2032	23,600	21,281		SOVEREIGN ISSUES				Volvo Car AB 4.250% due 31/05/2028 (j)	29,900	33,400 0.
Total Nigeria		35,370	0.48	Senegal Government Internation		2 115	0.04	Total Sweden		34,162 0.
OMAN				5.375% due 08/06/2037	€ 3,800 _	3,115	0.04	CHUTTERLAND		
SOVEREIGN ISSUES				SERBIA				SWITZERLAND		
Oman Government Internatio	nal Bond			SOVEREIGN ISSUES				CORPORATE BONDS & NOTES		
6.750% due 17/01/2048	21,300	22,340	0.30	Serbia Government Internation				UBS Group AG 3.869% due 12/01/2029 \$	700	661 0.
PANAMA				1.650% due 03/03/2033 6.500% due 26/09/2033	8,900 \$ 9,400	7,297 9,670		4.125% due 15/04/2026	15,100	14,754 0.
SOVEREIGN ISSUES				Total Serbia	\$ 3,400 _	16,967		4.194% due 01/04/2031	1,400	1,305 0.
	tional Dand	1		Total Scibia	_	10,507	0.23	4.703% due 05/08/2027 6.442% due 11/08/2028	1,200 3,200	1,183 0. 3,325 0.
Panama Government Internation 6.700% due 26/01/2036	20,600	20,466	0.27	SINGAPORE				6.537% due 12/08/2033	5,500	5,873 0.
6.853% due 28/03/2054	2,000	1,876	0.03	CORPORATE BONDS & NOTES	5			Total Switzerland	_	27,101 0.
6.875% due 31/01/2036	5,700	5,702		Flex Ltd.				TURKEY		
Total Panama		28,044	0.38	3.750% due 01/02/2026	14,000 _	13,557	0.18	SOVEREIGN ISSUES		
PERU				SLOVENIA					l Dond	
CORPORATE BONDS & NOTI	ES			CORPORATE BONDS & NOTES	5			Turkey Government Internationa 4.875% due 16/04/2043	33,067	24,232 0.
Credicorp Capital Sociedad Ti	itulizadora	S.A.		Nova Kreditna Banka Maribor	d.d.			5.750% due 11/05/2047	58,300	45,861 0.
	EN 68,400	18,639	0.25	1.875% due 27/01/2025	€ 8,300	9,128	0.12	Total Turkey		70,093 0.
SOVEREIGN ISSUES				Nova Ljubljanska Banka d.d.	7 100	6,000	0.00	UKRAINE		
Peru Government Internation	al Rond			3.400% due 05/02/2030 (j) Total Slovenia	7,100 _	6,808 15,936		CORPORATE BONDS & NOTES		
8.750% due 21/11/2033	\$ 15,000	18,924	0.26	iotai Jioveilla	-	טכב,נו	0.21	NPC Ukrenergo		
Total Peru		37,563						6.875% due 09/11/2028	1,000	272 0.

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION ((PAR 000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES	,,,,,,	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		3.125% due 22/06/2025 £			0.01		285 \$		
State Agency of Roads of Ukra 6.250% due 24/06/2030	\$ 1,400 \$	360	0.01	3.375% due 24/04/2026 4.000% due 25/09/2026 4.000% due 03/09/2027	1,400 4,200 4,700	1,707 5,145 5,688	0.07		945 128		0.01
Ukraine Government Internation 4.375% due 27/01/2032	enai Bond € 67,619	15,537	0.21	Vmed O2 UK Financing PLC	4.075	F 070	0.07	Countrywide Asset-Backed Certificate			
6.750% due 20/06/2028	6,300	1,681	0.02		4,975 38,700	5,070 43,846			624	6,197	
6.876% due 21/05/2031 7.375% due 25/09/2034	\$ 6,400 5,300	1,490 1,265		4.500% due 15/07/2031	8,200	9,068		6.370% due 25/03/2047 6.570% due 25/05/2047	53 741		0.00
8.994% due 01/02/2026	8,200	2,462				349,680	4.70	Countrywide Asset-Backed Certificate			0.01
	_	22,795	0.31	LOAN DARTICIDATIONS AND A	CCICNIM	ENTC		4.512% due 25/07/2036	30	28	0.00
Total Ukraine	_	23,067	0.31	LOAN PARTICIPATIONS AND A	SSIGIVIVI	=1412			334 368	1,202	0.02
LIMITED ADAD EMIDATES				INEOS Finance PLC 6.593% due 08/11/2028 €	7,075	7,610	0.10		843		0.01
UNITED ARAB EMIRATES				INEOS Quattro Holdings U.K. Ltd		7,010	0.10	5.690% due 25/09/2037	66		0.00
CORPORATE BONDS & NOTE:	5			6.593% due 29/01/2026	4,900 _	5,440	0.08		790 701		0.01
DAE Sukuk Difc Ltd. 3.750% due 15/02/2026	11,800	11,357	0.15		_	13,050	0.18		654		0.01
	11,000 _	11,557	0.15	Total United Kingdom	_	362,730	4.88		600	2,357	
UNITED KINGDOM				UNITED STATES				5.995% due 25/08/2036 3, 6.070% due 25/06/2036	829 50	3,701 49	0.05
CORPORATE BONDS & NOTE:	S			ASSET-BACKED SECURITIES					181		0.00
AGPS BondCo PLC	G 4 400	420	0.04	Accredited Mortgage Loan Trus					291	1,126	
4.625% due 14/01/2026 5.500% due 13/11/2026	€ 1,100 2,000		0.01	5.369% due 25/01/2035 \$		205	0.00		517 608	3,365 9,256	
Barclays PLC	2,000	770	0.01	5.730% due 25/09/2036	484	478	0.01	6.565% due 25/07/2035	68		0.00
0.577% due 09/08/2029	2,500	2,380		6.190% due 25/09/2035 6.415% due 25/09/2035	240 7,750	239 6,402	0.00		704		0.01
6.125% due 15/12/2025 (f)(h)	\$ 11,100	10,631		ACE Securities Corp. Home Equi	'	,	0.03	Countrywide Asset-Backed Certificate			0.00
7.437% due 02/11/2033 Bellis Acquisition Co. PLC	8,500	9,524	0.13	5.650% due 25/02/2037	2,963	1,253	0.02	6.190% due 25/07/2034 6.325% due 25/08/2034	27 71		0.00
3.250% due 16/02/2026	£ 21,500	25,502	0.34	5.680% due 25/02/2037	2,993	1,291		Countrywide Asset-Backed Certificate	s, Inc.		
Greene King Finance PLC	,	·		5.770% due 25/04/2036 5.770% due 25/07/2036	280 11,208		0.00	6.030% due 25/04/2034	16		0.00
5.106% due 15/03/2034	343	424	0.01	5.780% due 25/08/2036	474	451	0.01	6.220% due 25/03/2034 6.270% due 25/08/2047	20 23		0.00
HSBC Holdings PLC 2.848% due 04/06/2031	\$ 4,200	3,615	0.05	5.790% due 25/08/2036	2,325		0.01		110		0.00
3.973% due 22/05/2030	9,300	8,695		6.070% due 25/02/2036 6.130% due 25/11/2035	389 187		0.00	Credit Suisse First Boston Mortgage S	ecurit	ies Corp) .
5.887% due 14/08/2027	2,400	2,434		6.265% due 25/01/2035	584	542	0.01	5.077% due 25/01/2032	17		0.00
Informa PLC	C 7.500	7.504	0.10	6.370% due 25/12/2034 6.400% due 25/02/2036	1,010 66	915 61	0.01	Credit-Based Asset Servicing & Securi 5.677% due 25/07/2037	tizatio 174		0.00
1.250% due 22/04/2028 John Lewis PLC	€ 7,500	7,594	0.10	6.445% due 25/06/2034	416		0.00	Credit-Based Asset Servicing & Securi			
4.250% due 18/12/2034	£ 3,210	2,978	0.04	Aegis Asset-Backed Securities T	rust				511	3,231	
6.125% due 21/01/2025	5,600	7,125		6.115% due 25/12/2035	667 198		0.01	Ellington Loan Acquisition Trust			
Lloyds Banking Group PLC	¢ 1 200	1 267	0.02	6.470% due 25/03/2035 Ameriquest Mortgage Securities					972	1,917	0.03
4.976% due 11/08/2033 Market Bidco Finco PLC	\$ 1,300	1,267	0.02	Pass-Through Certificates	s, IIIC. ASS	ет-васкей		EMC Mortgage Loan Trust 6.570% due 25/11/2041	3	3	0.00
4.750% due 04/11/2027	€ 19,800	19,670	0.26	4.532% due 25/11/2034	80		0.00	First Franklin Mortgage Loan Trust	J	J	0.00
Marks & Spencer PLC				6.340% due 25/07/2034 6.400% due 25/05/2035	88 346		0.00	5.790% due 25/04/2036	116		0.00
3.750% due 19/05/2026	f 100		0.00	6.475% due 25/07/2035	3,500	2,933			400 140		0.01
4.500% due 10/07/2027 Mitchells & Butlers Finance PL	10,138	12,495	0.17	6.490% due 25/09/2034	681		0.01	6.415% due 25/03/2035	43		0.00
5.789% due 15/12/2030	3,152	3,711	0.05	6.490% due 25/10/2034 6.520% due 25/11/2034	75 277		0.00	6.670% due 25/01/2035	66		0.00
6.013% due 15/12/2030	337		0.01	6.580% due 25/03/2035	177	173	0.00		169 881		0.00
6.135% due 15/12/2030 6.469% due 15/09/2032	\$ 1,271 £ 1,700	1,180 1,975		Amortizing Residential Collatera		00	0.00	First NLC Trust		00.	0.01
Nationwide Building Society	2 .,	.,5.,5	0.05	6.470% due 25/10/2034 Argent Securities Trust	81	80	0.00		174	154	0.00
5.750% due 20/06/2027 (f)(h)	4,300	5,069	0.07	6.010% due 25/05/2036	782	191	0.00	Fremont Home Loan Trust	622	1 520	0.02
NatWest Group PLC	¢ 17 000	17.254	0.22	Asset-Backed Funding Certificat					623 058	1,538 355	0.02
6.000% due 29/12/2025 (f)(h) Pinnacle Bidco PLC	\$ 17,800	17,254	0.23	5.580% due 25/01/2037 5.630% due 25/01/2037	173 601		0.00		077	2,660	
8.250% due 11/10/2028	€ 6,000	6,910	0.09	5.690% due 25/01/2037	200		0.00	GSAA Home Equity Trust	405	٥٢	0.00
10.000% due 11/10/2028	£ 1,000	1,329	0.02	6.520% due 25/03/2034	247	236	0.00	5.590% due 25/11/2036 5.710% due 25/04/2047	405 66		0.00
Rolls-Royce PLC 5.750% due 15/10/2027	2 200	4 222	0.06	6.720% due 25/06/2037	11,498	8,117	0.11	6.370% due 25/08/2037	40		0.00
Royalty Pharma PLC	3,300	4,233	0.00	Bear Stearns Asset-Backed Secu 5.031% due 25/11/2035	rities i rus 28		0.00	GSAMP Trust			
3.300% due 02/09/2040	\$ 5,000	3,761	0.05	5.401% due 25/06/2035	472	462	0.01		319 230		0.00
Santander UK Group Holdings				6.670% due 25/01/2045 6.720% due 25/08/2037	25 224		0.00		263		0.00
3.823% due 03/11/2028 6.750% due 24/06/2024 (f)(h)	15,824 £ 11,835	14,883 15,100		Carrington Mortgage Loan Trust		220	0.00		688	2,991	
SW Finance PLC	1 11,055	13,100	0.20	5.630% due 25/10/2036	692		0.01	6.010% due 25/04/2036 2, 6.055% due 25/01/2036	807 20	1,777 21	0.02
7.375% due 12/12/2041	3,000	4,106	0.05	5.690% due 25/01/2037 5.720% due 25/10/2036	1,200 692		0.01	Home Equity Loan Trust			0.00
Tesco Property Finance PLC	4 000			5.730% due 25/02/2037	2,113	1,947			000	1,667	0.02
5.744% due 13/04/2040	1,933	2,492	0.03	5.950% due 25/06/2036	2,379	2,257		Home Equity Mortgage Loan Asset-Ba			0.00
TP ICAP Finance PLC 5.250% due 29/05/2026	5,182	6,406	0.09	Chase Funding Trust	40	20	0.00		277 762		0.00
Virgin Media Secured Finance				6.333% due 25/04/2032 Citigroup Mortgage Loan Trust	40	39	0.00	5.850% due 25/06/2036	58		0.00
4.125% due 15/08/2030	27,700	30,433		Citigroup Mortgage Loan Trust 5.630% due 25/01/2037	717	224	0.00	HSI Asset Securitization Corp. Trust	100		0.0-
4.250% due 15/01/2030 Virgin Money UK PLC	17,900	20,012	0.27	5.670% due 25/05/2037	775	508	0.01		489 866	130 2,009	0.00
2.875% due 24/06/2025	€ 21,500	23,605	0.32	5.790% due 25/09/2036 5.870% due 25/11/2046	582 567		0.01	the state of the s	451	1,076	
						3.3					

PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
IPMorgan Mortgago Acquisition Trust	, ,		5.620% due 25/03/2037 \$	1,069 \$		0.01	Structured Asset Investment	oan Truct		
JPMorgan Mortgage Acquisition Trust 4.470% due 25/01/2037 \$ 473 \$	\$ 250	0.00	5.630% due 25/09/2037	753		0.01		89 \$	87	0.00
4.724% due 25/11/2036 7,700	7,770	0.10	5.670% due 25/01/2037	1,006	355	0.01	5.770% due 25/06/2036	20		0.00
5.660% due 25/03/2047 302		0.00	5.890% due 25/01/2037	1,200	424		6.070% due 25/01/2036	77		0.00
5.710% due 25/08/2036 172	169	0.00	7.345% due 25/03/2035	487	478	0.01	6.145% due 25/11/2035	7,202	6,244	0.08
5.730% due 25/03/2037 105		0.00	Option One Mortgage Loan Trust				6.235% due 25/08/2035	3,913		
5.730% due 25/06/2037 45		0.00	5.610% due 25/01/2037	147		0.00	6.370% due 25/09/2034	43		0.00
5.750% due 25/01/2037 43		0.00	5.640% due 25/05/2037	127		0.00	6.400% due 25/01/2035	227		0.00
5.770% due 25/03/2037 4,349 5.875% due 25/07/2036 141	3,998	0.00	5.650% due 25/04/2037 5.720% due 25/07/2037	444 2,232	1,421	0.00	6.595% due 25/07/2033 6.850% due 25/04/2033	20 11		0.00
	137	0.00		13,419	7,546					
Lehman ABS Mortgage Loan Trust 5.560% due 25/06/2037 241	154	0.00	6.010% due 25/01/2036	400	364		Structured Asset Securities Co 5.700% due 25/01/2037	2,025	1,204	
5.670% due 25/06/2037 123		0.00	6.040% due 25/01/2036	5,043	3,626	0.05	5.810% due 25/12/2036	70		0.00
Long Beach Mortgage Loan Trust			6.235% due 25/08/2035	350	335	0.00	5.810% due 25/12/2036	90		0.00
5.650% due 25/09/2036 14,012	3,888	0.05	Option One Mortgage Loan Trust				5.890% due 25/02/2037	124		0.00
6.010% due 25/05/2046 2,479		0.01	Asset-Backed Certificates	204	262	0.04	6.370% due 25/08/2037	30	29	0.00
6.070% due 25/02/2036 11,128	8,920		6.160% due 25/11/2035	384	362	0.01	Structured Asset Securities Co			
6.115% due 25/11/2035 20		0.00	Ownit Mortgage Loan Trust	122	110	0.00	6.160% due 25/09/2035	150	140	0.00
6.520% due 25/06/2035 249 6.745% due 25/02/2035 1,762		0.00	6.370% due 25/10/2036	122	116	0.00	Truman Capital Mortgage Loa			
· ·	1,720	0.02	Park Place Securities, Inc.	164	100	0.00	5.730% due 25/03/2036	300		0.00
MASTR Asset-Backed Securities Trust 5.670% due 25/08/2036 4,923	1,523	0.02	6.205% due 25/09/2035	164	160	0.00	WaMu Asset-Backed Certifica			0.00
5.690% due 25/08/2036 4,323 5.690% due 25/08/2036 1,888		0.02	Park Place Securities, Inc. Asset-Ba	acked			5.620% due 25/01/2037	1,455	1,227	
5.740% due 25/08/2036 3,260	1,285		Pass-Through Certificates 6.205% due 25/08/2035	316	308	0.00	Washington Mutual Asset-Ba			
5.770% due 25/03/2036 996		0.01	6.205% due 25/09/2035	5,162	4,982		5.950% due 25/05/2036	630		0.01
5.830% due 25/02/2036 325		0.00	6.265% due 25/07/2035	72		0.00	Wells Fargo Home Equity Ass			
5.950% due 25/03/2036 982		0.01	6.295% due 25/07/2035	400	360	0.01	5.965% due 25/05/2036	1,288	1,284	0.02
6.220% due 25/10/2035 280		0.00	6.520% due 25/10/2034	233		0.00	Wells Fargo Home Equity Trus	t Mortgage		
6.250% due 25/02/2034 435 6.370% due 25/04/2034 284		0.01	6.595% due 25/03/2035	222		0.00	Pass-Through Certificates 6.210% due 25/04/2034	139	13/	0.00
6.370% due 25/10/2034 264 6.370% due 25/10/2035 1,325	1,172		6.715% due 25/01/2036	1,282	1,262		0.210 /0 due 25/04/2054	133 _	240,652	
MASTR Specialized Loan Trust	1,172	0.02	7.270% due 25/12/2034	395	389	0.01		_	240,032	5.25
6.595% due 25/11/2035 133	126	0.00	People's Choice Home Loan Securi 6.820% due 25/01/2035	ities Trust 388	372	0.01		SHARES		
Merrill Lynch Mortgage Investors Trust	.20	0.00					COMMON STOCKS			
4.471% due 25/11/2037 2,770	973	0.01	People's Financial Realty Mortgag 5.610% due 25/09/2036	je Securiti 981		0.00	ENERGY			
5.770% due 25/08/2037 2,672	1,382	0.02			232	0.00	Constellation Oil Services			
6.190% due 25/05/2036 49		0.00	Popular ABS Mortgage Pass-Throu 5.680% due 25/01/2037	334	321	0.00	Holding S.A. 'B' (c)(i)	844,339	91	0.00
6.370% due 25/02/2047 103	61		5.730% due 25/11/2036	0		0.00	1101011119 517 11 12 (6)(1)	_	31	0.00
6.520% due 25/04/2035 88	83	0.00	6.055% due 25/02/2036	31		0.00		PAR (000S)		
Morgan Stanley ABS Capital, Inc. Trust 5.540% due 25/10/2036 65	20	0.00	RAAC Trust				CORPORATE BONDS & NOTI	S		
5.540% due 25/10/2036 65 5.600% due 25/11/2036 297		0.00	6.070% due 25/06/2044	47		0.00	Alaska Airlines Pass-Through			
5.600% due 25/11/2030 25/ 5.600% due 25/01/2037 864		0.00	6.070% due 25/09/2045	72		0.00		2,386	2,322	0.03
5.610% due 25/10/2036 1,887		0.01	6.170% due 25/11/2046	152		0.00	Ally Financial, Inc.	2,300	2,322	0.05
5.610% due 25/11/2036 184	86	0.00	6.670% due 25/10/2045 6.970% due 25/09/2047	0 388		0.00	8.000% due 01/11/2031	12,575	13,784	0.19
5.610% due 25/05/2037 3,203	2,343				312	0.01	AMC Networks, Inc.	.2,575	.5,7.0.	05
5.620% due 25/10/2036 170		0.00	Renaissance Home Equity Loan Tru 5.340% due 25/01/2037	1,247	423	0.01	4.250% due 15/02/2029	750	573	0.01
5.620% due 25/11/2036 2,863 5.670% due 25/09/2036 3	1,630	0.02	Residential Asset Mortgage Produ		.25	0.0.	American Airlines Pass-Throu	ah Trust		
5.690% due 25/11/2036 230		0.00	6.110% due 25/01/2036	388	358	0.01	3.000% due 15/04/2030	739	668	0.01
5.720% due 25/03/2037 896		0.01	Residential Asset Securities Corp.	Trust			3.150% due 15/08/2033	2,946	2,583	
5.790% due 25/09/2036 1,161	497	0.01	5.730% due 25/11/2036	233	214	0.00	3.200% due 15/12/2029	3,575	3,260	
6.050% due 25/01/2035 686		0.01	5.810% due 25/11/2036	62	58	0.00	3.350% due 15/04/2031	2,599	2,350	
6.090% due 25/12/2035 114		0.00	6.030% due 25/04/2036	25		0.00	3.375% due 01/11/2028 3.575% due 15/07/2029	3,624 2,134	3,324 1,992	
6.175% due 25/12/2034 78 6.175% due 25/01/2035 1,380	73 1,330	0.00	6.070% due 25/02/2036	124		0.00	3.650% due 15/12/2029	2,134 4,047	3,623	
6.175% due 25/01/2035 1,380 6.265% due 25/03/2034 569		0.02	6.100% due 25/12/2035	41 10		0.00	3.650% due 15/08/2030	4,118	3,817	
6.325% due 25/03/2034 340		0.01	6.130% due 25/11/2035 6.130% due 25/12/2035	144		0.00	3.700% due 01/04/2028	3,380	3,149	
6.340% due 25/09/2035 4,318					120		American Tower Corp.			
E 1600/ due 3E/06/303E 031	3,512	0.05	0.5 TO /0 due 25/12/2034	4	4	0.00	American rower corp.			
6.460% due 25/06/2035 834	815	0.01	6.310% due 25/12/2034 Saxon Asset Securities Trust	4	4	0.00	2.950% due 15/01/2051	10,000	6,677	
6.720% due 25/07/2037 400	815 337	0.01	Saxon Asset Securities Trust 5.770% due 25/05/2047	4 6,212	4,347			10,000 4,000	6,677 4,238	
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676	815 337	0.01	Saxon Asset Securities Trust 5.770% due 25/05/2047	6,212		0.06	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc .	4,000	4,238	0.06
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust	815 337 551	0.01 0.00 0.01	Saxon Asset Securities Trust 5.770% due 25/05/2047	6,212	4,347	0.06 0.14	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033	4,000 5,000	4,238 5,128	0.06
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92	815 337 551	0.01	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival	6,212 11,523 1,465 bles LLC T I	4,347 10,529 1,401 rust	0.06 0.14 0.02	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063	4,000	4,238	0.06
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T	815 337 551 73 rust	0.01 0.00 0.01 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036	6,212 11,523 1,465 bles LLC T I 240	4,347 10,529 1,401 rust 83	0.06 0.14 0.02 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP	4,000 5,000 2,800	4,238 5,128 2,941	0.06 0.07 0.04
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204	815 337 551 73 rust	0.01 0.00 0.01	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036	6,212 11,523 1,465 bles LLC To 240 688	4,347 10,529 1,401 rust 83 563	0.06 0.14 0.02 0.00 0.01	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027	4,000 5,000	4,238 5,128	0.06 0.07 0.04
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust	815 337 551 73 rust 206	0.01 0.00 0.01 0.00 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036	6,212 11,523 1,465 bles LLC T i 240 688 1,215	4,347 10,529 1,401 rust 83 563 744	0.06 0.14 0.02 0.00 0.01 0.01	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc.	4,000 5,000 2,800 2,700	4,238 5,128 2,941 2,394	0.06 0.07 0.04 0.03
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401	815 337 551 73 rust 206	0.01 0.00 0.01 0.00 0.00 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/05/2036	6,212 11,523 1,465 bles LLC To 240 688 1,215 248	4,347 10,529 1,401 rust 83 563 744 130	0.06 0.14 0.02 0.00 0.01 0.01 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057	4,000 5,000 2,800	4,238 5,128 2,941	0.06 0.07 0.04 0.03
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315	815 337 551 73 rust 206 680 1,206	0.01 0.00 0.01 0.00 0.00 0.00 0.01 0.02	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/03/2036	6,212 11,523 1,465 bles LLC To 240 688 1,215 248 105	4,347 10,529 1,401 rust 83 563 744 130 94	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC	4,000 5,000 2,800 2,700 12,200	4,238 5,128 2,941 2,394 9,079	0.06 0.07 0.04 0.03 0.12
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2036 66	815 337 551 73 rust 206 680 1,206 47	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035	6,212 11,523 1,465 bles LLC To 240 688 1,215 248	4,347 10,529 1,401 rust 83 563 744 130 94	0.06 0.14 0.02 0.00 0.01 0.01 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024	4,000 5,000 2,800 2,700 12,200 800	4,238 5,128 2,941 2,394 9,079 799	0.06 0.07 0.04 0.03 0.12
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2036 66 5.820% due 25/04/2037 15,810	815 337 551 73 rust 206 680 1,206	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035 SG Mortgage Securities Trust	6,212 11,523 1,465 bles LLC Ti 240 688 1,215 248 105 108	4,347 10,529 1,401 rust 83 563 744 130 94 86	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025	4,000 5,000 2,800 2,700 12,200 800 600	4,238 5,128 2,941 2,394 9,079 799 589	0.06 0.07 0.04 0.03 0.12 0.01 0.01
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2036 66	815 337 551 73 rust 206 680 1,206 47 8,255	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035 SG Mortgage Securities Trust 5.680% due 25/10/2036	6,212 11,523 1,465 bles LLC To 240 688 1,215 248 105	4,347 10,529 1,401 rust 83 563 744 130 94	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024	4,000 5,000 2,800 2,700 12,200 800	4,238 5,128 2,941 2,394 9,079 799	0.06 0.07 0.04 0.03 0.12 0.01 0.01
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52 6.000% due 25/04/2037 9,877	815 337 551 73 rust 206 680 1,206 47 8,255 29 3,514	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00 0.11	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035 SG Mortgage Securities Trust	6,212 11,523 1,465 bles LLC Ti 240 688 1,215 248 105 108	4,347 10,529 1,401 rust 83 563 744 130 94 86	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025	4,000 5,000 2,800 2,700 12,200 800 600	4,238 5,128 2,941 2,394 9,079 799 589	0.06 0.07 0.04 0.03 0.12 0.01 0.01 0.12
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/12/2036 2,315 5.790% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52	815 337 551 73 rust 206 680 1,206 47 8,255 29 3,514	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00 0.11	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2035 SG Mortgage Securities Trust 5.680% due 25/10/2036 Soundview Home Loan Trust 5.590% due 25/11/2036	6,212 11,523 1,465 1,465 bles LLC Ti 240 688 1,215 248 105 108 1,500	4,347 10,529 1,401 rust 83 563 744 130 94 86	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.00 0.01	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp.	4,000 5,000 2,800 2,700 12,200 800 600 8,900 10,000 5,000	4,238 5,128 2,941 2,394 9,079 799 589 8,857	0.06 0.07 0.04 0.03 0.12 0.01 0.01 0.12 0.12
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52 6.000% due 25/04/2037 9,877 7.049% due 25/04/2037 9,877 7.049% due 25/11/2036 220 New Century Home Equity Loan Trust	815 337 551 73 rust 206 680 1,206 47 8,255 29 3,514 78	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00 0.11 0.00 0.05 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2035 SG Mortgage Securities Trust 5.680% due 25/10/2036 Soundview Home Loan Trust 5.590% due 25/11/2036	6,212 11,523 1,465 1,465 bles LLC Ti 240 688 1,215 248 105 108 1,500	4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.00 0.01	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp. 2.592% due 29/04/2031	4,000 5,000 2,800 2,700 12,200 800 600 8,900	4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624	0.06 0.07 0.04 0.03 0.12 0.01 0.01 0.12 0.12 0.06
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52 6.000% due 25/02/2037 52 6.000% due 25/02/2037 9,877 7.049% due 25/11/2036 220 New Century Home Equity Loan Trust 5.830% due 25/05/2036 6	815 337 551 73 rust 206 680 1,206 47 8,255 29 3,514 78	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00 0.11 0.00 0.05 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035 SG Mortgage Securities Trust 5.680% due 25/10/2036 Soundview Home Loan Trust 5.590% due 25/11/2036 5.935% due 25/06/2036 5.950% due 25/07/2036 Specialty Underwriting & Resident	6,212 11,523 1,465 bles LLC Ti 240 688 1,215 248 105 108 1,500 33 15,508 200 tial Financi	4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 10 12,919 174 te Trust	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.00 0.01 0.01 0.00 0.17 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033 5.202% due 25/04/2029 BAT Capital Corp.	4,000 5,000 2,800 2,700 12,200 800 600 8,900 10,000 5,000 15,000	4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768 15,102	0.06 0.07 0.04 0.03 0.12 0.01 0.12 0.12 0.06 0.20
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52 6.000% due 25/02/2037 62 6.000% due 25/02/2037 62 6.000% due 25/02/2037 62 6.000% due 25/02/2037 62 6.000% due 25/03/2035 66 6.190% due 25/05/2036 66 6.190% due 25/05/2036 66	815 337 551 73 rust 206 680 1,206 47 8,255 29 3,514 78	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00 0.11 0.00 0.05 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035 SG Mortgage Securities Trust 5.680% due 25/10/2036 Soundview Home Loan Trust 5.990% due 25/11/2036 5.935% due 25/06/2036 5.950% due 25/07/2036 Specialty Underwriting & Resident 4.074% due 25/02/2037	6,212 11,523 1,465 bles LLC Ti 240 688 1,215 248 105 108 1,500 33 15,508 200 tial Finance 477	4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 10 12,919 174 te Trust	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.01 0.00 0.17 0.00 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033 5.202% due 25/04/2029	4,000 5,000 2,800 2,700 12,200 800 600 8,900 10,000 5,000	4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768 15,102	0.06 0.07 0.04 0.03 0.12 0.01 0.01 0.12 0.12 0.06
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52 6.000% due 25/02/2037 9,877 7.049% due 25/04/2037 9,877 7.049% due 25/04/2036 66 6.190% due 25/05/2036 66 6.190% due 25/05/2036 66 6.190% due 25/05/2036 66	815 337 551 73 rust 206 680 1,206 47 8,255 29 3,514 78 6 164	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00 0.11 0.00 0.05 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.970% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035 SG Mortgage Securities Trust 5.680% due 25/10/2036 Soundview Home Loan Trust 5.990% due 25/11/2036 5.935% due 25/06/2036 5.950% due 25/07/2036 Specialty Underwriting & Resident 4.074% due 25/02/2037 5.740% due 25/04/2037	6,212 11,523 1,465 bles LLC Ti 240 688 1,215 248 105 108 1,500 33 15,508 200 tial Finance 477 114	4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 10 12,919 174 2e Trust 173 79	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.01 0.00 0.17 0.00 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033 5.202% due 25/04/2029 BAT Capital Corp. 3.557% due 15/08/2027 Boeing Co.	4,000 5,000 2,800 2,700 12,200 800 600 8,900 10,000 5,000 15,000 343	4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768 15,102 328	0.06 0.07 0.04 0.03 0.12 0.01 0.12 0.12 0.06 0.20 0.00
6.720% due 25/07/2037 400 9.270% due 25/02/2047 676 Morgan Stanley Capital, Inc. Trust 5.830% due 25/03/2036 92 Morgan Stanley Dean Witter Capital, Inc. T 6.820% due 25/02/2033 204 Morgan Stanley Home Equity Loan Trust 5.570% due 25/12/2036 1,401 5.700% due 25/04/2037 2,315 5.790% due 25/04/2037 15,810 Morgan Stanley Mortgage Loan Trust 6.000% due 25/02/2037 52 6.000% due 25/02/2037 62 6.000% due 25/02/2037 62 6.000% due 25/02/2037 62 6.000% due 25/02/2037 62 6.000% due 25/03/2035 66 6.190% due 25/05/2036 66 6.190% due 25/05/2036 66	815 337 551 73 rust 206 680 1,206 47 8,255 29 3,514 78 6 164	0.01 0.00 0.01 0.00 0.00 0.01 0.02 0.00 0.11 0.00 0.05 0.00	Saxon Asset Securities Trust 5.770% due 25/05/2047 5.870% due 25/09/2047 5.935% due 25/03/2036 Securitized Asset-Backed Receival 5.650% due 25/07/2036 5.750% due 25/07/2036 5.970% due 25/03/2036 6.010% due 25/03/2036 6.010% due 25/03/2036 6.130% due 25/08/2035 SG Mortgage Securities Trust 5.680% due 25/10/2036 Soundview Home Loan Trust 5.990% due 25/11/2036 5.935% due 25/06/2036 5.950% due 25/07/2036 Specialty Underwriting & Resident 4.074% due 25/02/2037	6,212 11,523 1,465 bles LLC Ti 240 688 1,215 248 105 108 1,500 33 15,508 200 tial Finance 477	4,347 10,529 1,401 rust 83 563 744 130 94 86 1,068 10 12,919 174 2e Trust 173 79	0.06 0.14 0.02 0.00 0.01 0.01 0.00 0.00 0.01 0.00 0.17 0.00 0.00	2.950% due 15/01/2051 5.900% due 15/11/2033 Amgen, Inc. 5.250% due 02/03/2033 5.750% due 02/03/2063 Antares Holdings LP 2.750% due 15/01/2027 AT&T, Inc. 3.800% due 01/12/2057 Aviation Capital Group LLC 4.375% due 30/01/2024 4.875% due 01/10/2025 5.500% due 15/12/2024 Bank of America Corp. 2.592% due 29/04/2031 4.571% due 27/04/2033 5.202% due 25/04/2029 BAT Capital Corp. 3.557% due 15/08/2027	4,000 5,000 2,800 2,700 12,200 800 600 8,900 10,000 5,000 15,000	4,238 5,128 2,941 2,394 9,079 799 589 8,857 8,624 4,768 15,102	0.06 0.07 0.04 0.03 0.12 0.01 0.01 0.12 0.06 0.20 0.00

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION 5.930% due 01/05/2060	(000s) \$ 10,000 S		O.14	DESCRIPTION 4.125% due 17/08/2027	(000s) \$ 6,100		ASSETS	DESCRIPTION	(000S)	(0005)	ASSETS
Booz Allen Hamilton, Inc. 3.875% due 01/09/2028	1,200	1.132		4.125% due 17/08/2027 4.271% due 09/01/2027 4.389% due 08/01/2026	1,700 1,800	1,631 1,751	0.02	NuStar Logistics LP 5.625% due 28/04/2027	\$ 20,400 \$	20,331	0.27
British Airways Pass-Through 1 2.900% due 15/09/2036		1,031		4.535% due 06/03/2025 4.542% due 01/08/2026	£ 2,800 \$ 1,900	3,520 1,841	0.02	Occidental Petroleum Corp. 6.625% due 01/09/2030 8.875% due 15/07/2030	20,900 2,915	22,253 3,415	
4.250% due 15/05/2034 Broadcom, Inc.	2,301		0.03	5.125% due 16/06/2025 5.584% due 18/03/2024 7.350% due 04/11/2027	1,525 4,600 1,100	1,507 4,594 1,161	0.06	Omega Healthcare Investors, It 4.750% due 15/01/2028	•	·	0.00
2.450% due 15/02/2031	8,900		0.10	Fortress Transportation & Infra				OneMain Finance Corp.			
3.187% due 15/11/2036 4.926% due 15/05/2037 Cantor Fitzgerald LP	2,600 1,242		0.03	5.500% due 01/05/2028 6.500% due 01/10/2025	19,600 13,461	18,864 13,430	0.25	6.875% due 15/03/2025 7.125% due 15/03/2026	11,800 3,458	11,954 3,525	
7.200% due 12/12/2028 Centene Corp.	4,875	5,001	0.07	Freedom Mortgage Corp. 6.625% due 15/01/2027	13,100	12,516		Organon & Co. 2.875% due 30/04/2028	€ 41,400	42,124	0.57
3.000% due 15/10/2030 4.625% due 15/12/2029	5,000 3,500	4,337 3,360	0.06 0.05	7.625% due 01/05/2026 General Motors Co. 6.800% due 01/10/2027 (i)	23,900	23,606	0.32	Pacific Gas & Electric Co. 2.100% due 01/08/2027 2.500% due 01/02/2031	\$ 300 1,300	271 1.074	0.00
Charter Communications Oper				Genesis Energy LP	700	743	0.01	3.150% due 01/01/2026	8,400	8,060	0.11
3.850% due 01/04/2061 4.200% due 15/03/2028	11,300 4,300	7,052 4,134	0.09	8.875% due 15/04/2030	1,400	1,449	0.02	3.300% due 15/03/2027 3.300% due 01/12/2027	3,100 2,900	2,901 2,709	
5.375% due 01/04/2038	3,800	3,432	0.05	Global Atlantic Fin Co.				3.300% due 01/08/2040	25,900	18,998	
Chesapeake Energy Corp.				4.400% due 15/10/2029	11,620	10,711	0.14	3.400% due 15/08/2024	1,900	1,869	
5.500% due 01/02/2026 Citigroup, Inc.	1,500	1,488	0.02	GLP Capital LP 5.750% due 01/06/2028	3,700	3,736	0.05	3.450% due 01/07/2025 3.500% due 15/06/2025 3.750% due 01/07/2028	2,250 2,000 2,350	2,179 1,939 2,203	0.03
2.572% due 03/06/2031 (i)	6,900	5,898	0.08	GN Bondco LLC 9.500% due 15/10/2031	7,700	7,528	0.10	3.950% due 01/07/2026 3.950% due 01/12/2047	800		0.03
Cloud Software Group, Inc. 6.500% due 31/03/2029	4.000	2 012	0.05	Goldman Sachs Group, Inc.	7,700	7,520	0.10	4.200% due 01/06/2041	1,100	882	0.01
6.500% due 31/03/2029 CommScope, Inc.	4,000	3,813	0.05	2.615% due 22/04/2032	5,000	4,199	0.06	4.250% due 15/03/2046 4.450% due 15/04/2042	2,000 3,500	1,543 2,833	
4.750% due 01/09/2029	9,100	6,118	0.08	Gray Oak Pipeline LLC	C 000	C 425	0.00	4.500% due 01/07/2040	9,396	7,961	
Community Health Systems, In				3.450% due 15/10/2027	6,900	6,425	0.09	4.600% due 15/06/2043	3,600	2,972	
6.000% due 15/01/2029 8.000% due 15/03/2026	2,200 2,124		0.03	GTCR W-2 Merger Sub LLC 7.500% due 15/01/2031	4,125	4,362	0.06	4.650% due 01/08/2028 Plains All American Pipeline LP	100	96	0.00
Coty, Inc.	2,124	2,113	0.05	HAT Holdings LLC				5.150% due 01/06/2042	12,177	11,036	
3.875% due 15/04/2026 Credit Acceptance Corp.	€ 16,400	18,126	0.24	8.000% due 15/06/2027 HCA, Inc.	3,300	3,441		6.650% due 15/01/2037 Rio Oil Finance Trust	6,790	7,278	0.10
9.250% due 15/12/2028	\$ 5,000	5,336	0.07	3.500% due 15/07/2051 5.500% due 01/06/2033	5,000 1,600	3,527		9.750% due 06/01/2027	1,330	1,386	0.02
Credit Suisse AG AT1 Claim	10,400	1,248	0.02	5.900% due 01/06/2053	1,775	1,626 1,822		RLJ Lodging Trust LP 3.750% due 01/07/2026	1,600	1,517	0.02
Crown Castle, Inc. 2.100% due 01/04/2031	6,500	5,298	0.07	IQVIA, Inc.				Rockies Express Pipeline LLC	.,000	.,5.,	0.02
2.250% due 15/01/2031	4,000	3,315		5.700% due 15/05/2028	2,000	2,040	0.03	3.600% due 15/05/2025	100		0.00
2.500% due 15/07/2031 5.000% due 11/01/2028	5,000 6,500	4,173 6,480	0.06	JetBlue Pass-Through Trust 2.750% due 15/11/2033	817	691	0.01	4.800% due 15/05/2030 4.950% due 15/07/2029	14,400 5,000	13,195 4,787	
CVS Health Corp.	0,300	0,400	0.03	4.000% due 15/05/2034	9,162	8,410		Sabine Pass Liquefaction LLC	3,000	1,707	0.00
3.250% due 15/08/2029 DAE Funding LLC	8,330	7,767	0.10	JPMorgan Chase & Co. 4.586% due 26/04/2033	5,000	4,832	0.06	5.625% due 01/03/2025 Santander Holdings USA, Inc.	40,625	40,731	0.54
1.550% due 01/08/2024	15,800	.,	0.21	Kennedy-Wilson, Inc. 4.750% due 01/02/2030	24 200	19,727	0.26	3.450% due 02/06/2025	7,900	7,681	0.10
1.625% due 15/02/2024 2.625% due 20/03/2025	13,500 7,700	13,428 7,395	0.18	Las Vegas Sands Corp.	24,300	19,727	0.20	Sirius XM Radio, Inc. 3.125% due 01/09/2026	4,300	4,044	0.05
3.375% due 20/03/2028	8,700	8,030		3.200% due 08/08/2024	5,610	5,505	0.07	4.125% due 01/07/2030	3,000	2,677	
Dell International LLC 8.100% due 15/07/2036	2,337	2,877	0.04	3.500% due 18/08/2026 3.900% due 08/08/2029	6,500 3,100	6,200 2,860		Sitio Royalties Operating Partn 7.875% due 01/11/2028	nership LP 2,000	2,074	0.03
DISH DBS Corp.	7.100	F C7C	0.00	LifePoint Health, Inc. 11.000% due 15/10/2030	13,350	14,076	0.19	Spirit AeroSystems, Inc.	,		
5.750% due 01/12/2028 Edison International	7,100	5,676	0.08	Marriott International, Inc.	15,550			9.375% due 30/11/2029 9.750% due 15/11/2030	900 3,100	3,336	0.01
5.750% due 15/06/2027	100	102	0.00	4.625% due 15/06/2030 Marvell Technology, Inc.	900	884	0.01	Spirit Airlines Pass-Through Tru 4.100% due 01/10/2029	u st 282	250	0.00
El Paso Natural Gas Co. LLC 8.375% due 15/06/2032	1,000	1,168	0.02	5.750% due 15/02/2029	2,300	2,378	0.03	Sprint Capital Corp.	202	239	0.00
Elevance Health, Inc.		2.402	0.00	Mattel, Inc. 3.375% due 01/04/2026	2,800	2,665	0.04	8.750% due 15/03/2032	12,000	14,825	0.20
4.750% due 15/02/2033	2,400	2,402	0.03	McAfee Corp.	2,000	2,003	0.04	Sprint LLC 7.625% due 01/03/2026	1,125	1,176	0.02
Energy Transfer LP 4.950% due 15/05/2028	14,763	14,703	0.20	7.375% due 15/02/2030	2,000	1,829	0.02	Standard Industries, Inc.	1,123	1,170	0.02
5.950% due 01/10/2043	200		0.00	Medline Borrower LP	C 000	F 422	0.07	2.250% due 21/11/2026	€ 37,000	38,776	
6.050% due 01/06/2041 6.100% due 15/02/2042	3,811 800	3,841 805	0.05	3.875% due 01/04/2029 5.250% due 01/10/2029	6,000 6,000	5,432 5,664		4.750% due 15/01/2028	\$ 3,450	3,324	0.04
6.500% due 01/02/2042	7,140	7,554		Midwest Connector Capital Co		3,004	0.00	Synchrony Financial 5.150% due 19/03/2029	300	292	0.00
6.625% due 15/10/2036	800		0.01	3.900% due 01/04/2024	1,300	1,293	0.02	T-Mobile USA, Inc.	300	252	0.00
7.500% due 01/07/2038 EQT Corp.	12,865	14,913	0.20	Morgan Stanley	E 000	E 003	0.07	4.950% due 15/03/2028	1,000	1,014	
6.125% due 01/02/2025	28,205	28,348	0.38	5.250% due 21/04/2034 National Fuel Gas Co.	5,000	5,002	0.07	5.650% due 15/01/2053 Tallgrass Energy Partners LP	2,000	2,084	0.03
Fidelity National Financial, Inc. 3.400% due 15/06/2030	. 200	178	0.00	2.950% due 01/03/2031	1,017	853	0.01	5.500% due 15/01/2028	3,400	3,217	
First Student Bidco, Inc.				Netflix, Inc. 4.875% due 15/06/2030	21,000	21,285	0.29	6.000% due 31/12/2030 Tennessee Gas Pipeline Co. LLC	7,450 C	6,936	0.03
4.000% due 31/07/2029	1,400	1,215	0.02	NextEra Energy Operating Par	tners LP			8.375% due 15/06/2032	1,351	1,577	0.02
Ford Motor Credit Co. LLC 2.386% due 17/02/2026	€ 4,200 € 13,600	4,516		7.250% due 15/01/2029 NGPL PipeCo LLC	2,650	2,776	0.04	Time Warner Cable LLC 4.500% due 15/09/2042	1,200		0.01
2.700% due 10/08/2026 2.748% due 14/06/2024	\$ 13,600 £ 6,500	12,602 8,176		7.768% due 15/12/2037	21,356	23,815	0.32	6.750% due 15/06/2039	1,700	1,688	0.02
3.250% due 15/09/2025	€ 4,000	4,367	0.06	Noble Finance LLC 8.000% due 15/04/2030	3,050	3,176	0.04	TransDigm, Inc. 7.125% due 01/12/2031	7,375	7,738	0.10
3.815% due 02/11/2027	\$ 1,200	1,121	0.01		-1000	-1					

DESCRIPTION (00	FAIR AR VALUE DS) (000S)	NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
U.S. Acute Care Solutions LLC			MUNICIPAL BONDS & NOTES		, ,		Citigroup Mortgage Loan Trust, Inc			
6.375% due 01/03/2026 \$ 1,2 U.S. Airways Pass-Through Trust	50 \$ 1,046	0.01	Massachusetts Port Authority Reve Series 2011	nue Bond	ls,		4.429% due 25/02/2034 \$ 7.198% due 25/09/2035	9 \$ 7	5 8 7	0.00
3.950% due 15/05/2027 1,8	20 1,741	0.02	6.202% due 01/07/2031 \$	425 \$	444	0.01	CitiMortgage Alternative Loan Trus 6.000% due 25/01/2037	t 41	36	0.00
United Airlines Pass-Through Trust 2.700% due 01/11/2033 1,4			NON-AGENCY MORTGAGE-BACK	ED SECU	RITIES		6.000% due 25/06/2037	507		0.01
2.900% due 01/11/2029 2,1			Adjustable Rate Mortgage Trust 3.874% due 25/01/2036	59	55	0.00	Countrywide Alternative Loan Rese 6.000% due 25/05/2036	curitizat 212		o.00
	33 624 55 711	0.01	4.611% due 25/02/2036	79		0.00	Countrywide Alternative Loan Trust		121	0.00
3.450% due 07/01/2030 1,3		0.02	American Home Mortgage Assets T				1.575% due 25/02/2036	265		0.00
3.500% due 01/09/2031 1,7 4.000% due 11/10/2027 5	31 1,626 35 512		5.850% due 25/09/2046 6.750% due 25/06/2037	1,409 97	1,264 83	0.02	4.326% due 25/05/2036 5.250% due 25/06/2035	157 217	137 166	0.00
4.150% due 11/10/2025 1,8			American Home Mortgage Investm				5.500% due 25/02/2035	826	766	0.01
4.150% due 25/02/2033 2 5.875% due 15/04/2029 26,2	91 269 03 26,559		7.549% due 25/12/2035	703	229	0.00	5.500% due 25/11/2035 5.500% due 25/12/2035	1,689 505	9// 321	0.01
Univision Communications, Inc.			Angel Oak Mortgage Trust 1.469% due 25/06/2065	161	151	0.00	5.500% due 25/05/2036	306	114	0.00
6.625% due 01/06/2027 1,8 Venture Global Calcasieu Pass LLC	00 1,796	0.02	Banc of America Alternative Loan T				5.652% due 20/02/2047 5.662% due 20/09/2046	152 109	117	0.00
6.250% due 15/01/2030 8,9	00 8,864	0.12	6.000% due 25/06/2046 6.000% due 25/07/2046	89 91		0.00	5.682% due 20/07/2046	57	46	
Venture Global LNG, Inc.			Banc of America Funding Trust	51	,,	0.00	5.750% due 25/01/2035 5.750% due 25/07/2037	174 339	167 196	0.00
8.125% due 01/06/2028 18,7 8.375% due 01/06/2031 21,7			4.423% due 20/09/2047	76 91		0.00	5.750% due 25/08/2037	322	281	
9.500% due 01/02/2029 3,3	,		4.817% due 20/09/2035 5.061% due 20/01/2047	81 227		0.00	5.750% due 25/04/2047 5.810% due 25/11/2036	3,938 3	3,465 355	0.05
Verizon Communications, Inc. 2.355% due 15/03/2032 26,8	nn 22.200	0.30	5.750% due 25/03/2036	73 240		0.00	5.820% due 25/08/2036	54	26	0.00
VICI Properties LP	00 22,300	0.50	5.892% due 20/04/2047 6.050% due 25/07/2037	226		0.00	5.830% due 25/11/2036 5.850% due 25/07/2046	28 32	32 32	0.00
3.500% due 15/02/2025 3,2			6.270% due 25/05/2037	56	47	0.00	5.850% due 25/09/2046	179		0.00
3.875% due 15/02/2029 3,7 4.500% due 15/01/2028 2,7			Banc of America Mortgage Trust 3.887% due 25/02/2036	2	2	0.00	5.892% due 20/03/2046 5.892% due 20/05/2046	77 1,298	1,095	0.00
VMware LLC	2,023	0.0 .	5.033% due 25/01/2035	25	24	0.00	5.950% due 25/12/2046	2,314	1,536	
4.700% due 15/05/2030 3,9	00 3,849	0.05	5.217% due 25/07/2035 6.000% due 25/10/2036	6 26		0.00	5.970% due 25/06/2035 5.970% due 25/04/2036	71 3,068	1,248	0.00
Walgreens Boots Alliance, Inc. 3.600% due 20/11/2025 £ 5,8	50 7,120	0.10	BCAP LLC Trust 3.667% due 26/05/2037	4,110	3,667		5.990% due 25/07/2035 6.000% due 25/03/2035	55 4,194	47 1,968	0.00
Wells Fargo & Co. 1.741% due 04/05/2030 € 5,8	00 5,833	0.08	5.910% due 25/05/2047	174	164	0.00	6.000% due 25/02/2036 6.000% due 25/03/2036	140 337	71 153	
5.557% due 25/07/2034 \$ 5,0			6.250% due 26/08/2036 6.770% due 25/09/2047	1,925 51		0.01	6.000% due 25/08/2036	150	87	0.00
Western Midstream Operating LP 5.250% due 01/02/2050 1,5	00 1,347	0.02	Bear Stearns Adjustable Rate Mort	gage Trus	st		6.000% due 25/08/2036 6.000% due 25/01/2037	53 510	31 410	
WMG Acquisition Corp.	JU 1,547	0.02	3.648% due 25/05/2034 4.067% due 25/06/2047	18 89		0.00	6.000% due 25/02/2037	1,988	811	0.01
3.000% due 15/02/2031 5,0			4.213% due 25/07/2036	19	17	0.00	6.000% due 25/03/2037 6.000% due 25/04/2037	491 1,459	188 697	0.00
3.875% due 15/07/2030 3,0 Wynn Las Vegas LLC	00 2,717	0.04	4.329% due 25/03/2035 4.635% due 25/02/2036	24 31		0.00	6.000% due 25/05/2037	196	91	0.00
	00 682	0.01	4.647% due 25/06/2035	1	1	0.00	6.000% due 25/06/2037 6.000% due 25/08/2037	203 41	97 21	0.00
Wynn Resorts Finance LLC 5.125% due 01/10/2029 9.4	n 0 001	0.12	4.892% due 25/01/2035 4.924% due 25/01/2035	88 2		0.00	6.000% due 25/02/2047	309	155	0.00
5.125% due 01/10/2029 9,4 XPO, Inc.	00 8,882	0.12	5.099% due 25/07/2034	16		0.00	6.090% due 25/08/2035 6.132% due 20/11/2035	76 264		0.00
6.250% due 01/06/2028 5,0	5,069	0.07	5.566% due 25/10/2035 8.065% due 25/12/2046	23 54		0.00	6.250% due 25/12/2036	238		0.00
Zayo Group Holdings, Inc. 4.000% due 01/03/2027 7	55 614	0.01	Bear Stearns ALT-A Trust	2.40	161	0.00	6.492% due 25/01/2036 6.500% due 25/08/2032	328 12		0.01
4.000 /0 ddc 01/05/2027	1,197,934		4.027% due 25/05/2036 4.180% due 25/03/2036	349 278		0.00	6.500% due 25/09/2037	8,976 798		0.05
LOAN DARTICIDATIONS AND ACC			4.228% due 25/11/2036	235	130	0.00	6.500% due 25/11/2037 Countrywide Home Loan Mortgage			
LOAN PARTICIPATIONS AND ASS	IGNMENTS		4.235% due 25/08/2036 4.730% due 25/09/2035	245 61		0.00	3.701% due 20/10/2035	3	2	0.00
Avolon TLB Borrower (U.S.) LLC 7.708% due 22/06/2028 28,3	52 28,424	0.38	5.790% due 25/01/2047	124	101	0.00	3.862% due 25/09/2037 4.301% due 25/10/2035	19 212		0.00
Carnival Corp.			5.910% due 25/04/2036 6.445% due 25/07/2035	69 8,500	7,735		4.377% due 25/03/2037	43		0.00
8.357% due 08/08/2027 3,7 CenturyLink, Inc.	3,745	0.05	Bear Stearns Structured Products, I			0.00	4.430% due 25/09/2047 4.488% due 20/12/2035	4 19	3 17	0.00
7.720% due 15/03/2027 19,0	38 13,200	0.18	4.805% due 26/01/2036 Chase Mortgage Finance Trust	78	5/	0.00	5.116% due 20/11/2035	71		0.00
Charter Communications Operating		0.65	4.114% due 25/03/2037	44	41	0.00	5.500% due 25/10/2034 5.500% due 25/09/2035	327 112		0.01
7.133% due 01/02/2027 48,2 CommScope, Inc.	20 48,281	0.65	4.501% due 25/01/2036 4.885% due 25/03/2037	188 188		0.00	5.500% due 25/10/2035	47		0.00
	66 687	0.01	6.000% due 25/11/2036	57	24	0.00	5.970% due 25/03/2036 5.972% due 25/04/2046	87 747	69 232	0.00
DirecTV Financing LLC	10 (151	0.00	6.000% due 25/02/2037 6.000% due 25/03/2037	45 111		0.00	6.000% due 25/05/2036 6.000% due 25/02/2037	116 431		0.00
10.650% due 02/08/2027 6,1 INEOS Styrolution U.S. Holding LLC		0.08	ChaseFlex Trust		03	0.00	6.000% due 25/03/2037	30		0.00
8.220% due 29/01/2026 9,2		0.13	6.070% due 25/07/2037 6.300% due 25/06/2036	138 53		0.00	6.000% due 25/09/2037 6.010% due 25/04/2046	26 7,068	13 2,049	0.00
Level 3 Financing, Inc. 7.220% due 01/03/2027 17,9	78 17,182	0.23	Citicorp Mortgage Securities Trust 6.000% due 25/09/2037	21	21	0.00	6.150% due 25/03/2035 6.250% due 25/09/2036	618	249	0.00
Marriott Ownership Resorts, Inc. 7.206% due 29/08/2025 8	71 874	0.01	Citigroup Mortgage Loan Trust			0.00	6.500% due 25/11/2036 Credit Suisse First Boston Mortgage	158 Securi		0.00
Standard Industries, Inc.			3.772% due 25/10/2046 3.826% due 25/09/2037	57 14		0.00	4.631% due 25/06/2033	9	8	0.00
7.721% due 22/09/2028 11,1		0.15	3.840% due 25/03/2037	2,474	2,129	0.03	6.000% due 25/01/2036 6.500% due 25/04/2033	192 0		0.00
	138,973	1.87	4.318% due 25/03/2034 4.523% due 25/09/2037	3 66		0.00	Credit Suisse Mortgage Capital Cer			0.00
			4.783% due 25/09/2037	129	116	0.00	3.913% due 28/04/2037	153	142	0.00
			4.816% due 25/07/2046	156	142	0.00	4.817% due 27/09/2035	1,352	1,136	0.02

	PAR VA	LUE	% OF NET SSETS		PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Credit Suisse Mortgage Capital Mortga	ge-Back	ed Tru	ıst	5.057% due 25/11/2035 \$	27 \$	22	0.00	Structured Adjustable Rate Mortg	age Loai	n Trust	
6.000% due 25/07/2036 \$ 7		54 0		5.057% due 25/11/2035	71		0.00	4.021% due 25/11/2035 \$	21 \$		0.00
the state of the s		63 0		6.000% due 25/01/2036	95 9		0.00	4.213% due 25/09/2035	18	11	0.00
		75 0 25 0	.00	6.144% due 25/04/2035 6.500% due 25/07/2036	236		0.00	4.471% due 25/10/2036 5.121% due 25/04/2035	75 9	41 8	0.00
		12 0		Lehman XS Trust		05	0.00	5.151% due 25/09/2035 5.159% due 25/09/2035	65		0.00
Credit Suisse Mortgage Capital Trust	00 3	12 0	.01		969	1,886	0.03	5.448% due 25/11/2036	331		0.01
	41 7	06 0	.01		398	3,500	0.05	5.790% due 25/10/2035	61		
Deutsche ALT-A Securities Mortgage Lo	oan Trust			5.930% due 25/04/2046	3		0.00	5.910% due 25/06/2037	94	76	
		79 0	.00	5.950% due 25/09/2046 5.990% due 25/02/2046	9 185		0.00	6.212% due 25/02/2035 7.299% due 25/10/2037	141 67		0.00
Deutsche ALT-A Securities, Inc. Mortga					388	322		Structured Asset Mortgage Invest			0.00
5.970% due 25/02/2035 2,5	06 2,4	11 0	.03		765	1,541		5.660% due 25/09/2047	374		0.01
Deutsche Mortgage & Asset Receiving		46 0	00	Luminent Mortgage Trust				5.830% due 25/07/2046	121		
		46 0	.00	5.870% due 25/10/2046	315	715	0.01	5.830% due 25/09/2047	35	31	
First Horizon Alternative Mortgage Sec 5.856% due 25/06/2036		r ust 27 0	00	MASTR Adjustable Rate Mortgages Tru		40	0.00	5.850% due 25/06/2036 5.890% due 25/04/2036	46 29	26	0.00
	62	26 0	.00	5.386% due 21/11/2034 6.070% due 25/05/2047	45 3		0.00	5.890% due 25/05/2036	30		
First Horizon Mortgage Pass-Through T				Merrill Lynch Alternative Note Asset To		2	0.00	6.070% due 25/08/2036	387		
		54 0	.01		222	55	0.00	6.130% due 19/10/2034	23	21	0.00
GreenPoint Mortgage Funding Trust				Merrill Lynch Mortgage Investors Trust		33	0.00	6.170% due 19/03/2034	3		0.00
		51 0			326	177	0.00	Structured Asset Securities Corp. I Pass-Through Certificates	viortgag	e	
	79	75 0	.00	4.015% due 25/02/2036	9		0.00	7.323% due 25/06/2033	3	3	0.00
GSR Mortgage Loan Trust 4.149% due 25/04/2035	15	13 0	00		25 81	112 77	0.00	SunTrust Alternative Loan Trust			
			.00	5.598% due 25/11/2035 5.930% due 25/04/2029	11		0.00	5.750% due 25/12/2035	247	210	0.00
			.00	6.130% due 25/11/2029	2		0.00	Thornburg Mortgage Securities Tr	ust		
	10		.00	Merrill Lynch Mortgage-Backed Securi	ties T	rust		3.826% due 25/09/2037	10	9	0.00
			.00	3.628% due 25/04/2037	17		0.00	Towd Point Mortgage Trust	100	100	0.04
			.00	Morgan Stanley Mortgage Loan Trust				2.750% due 25/06/2057	499	480	0.01
			.00		147		0.00	Wachovia Mortgage Loan Trust LL 6.161% due 20/10/2035	33	21	0.00
	16		.00	4.521% due 25/05/2036 5.730% due 25/03/2036	364 52		0.00	WaMu Mortgage Pass-Through Ce			0.00
5.810% due 25/12/2034	4		.00	5.790% due 25/01/2035	15		0.00	3.270% due 25/01/2037	12		0.00
		63 0 22 0			16		0.01	3.315% due 25/05/2037	13		0.00
			.00	6.790% due 25/06/2036	19		0.00	3.325% due 25/04/2037	9	7	
HarborView Mortgage Loan Trust				7.035% due 25/06/2036	3	3	0.00	3.704% due 25/02/2037	27 437		0.00
	61	71 0	.00	Morgan Stanley Re-REMIC Trust	97	OE	0.00	3.769% due 25/07/2037 3.864% due 25/03/2036	109	99	
			.00	2.278% due 26/02/2037 3.109% due 26/03/2037	69		0.00	3.918% due 25/12/2036	22	20	
4.725% due 19/08/2036	0		.00	New Residential Mortgage Loan Trust	05	07	0.00	3.927% due 25/04/2035	10	9	0.00
4.952% due 19/07/2035 5.950% due 19/06/2035	2 08 1		.00		184	1,420	0.02	3.972% due 25/10/2036	241	209	
			.00	Nomura Asset Acceptance Corp. Altern	native	Loan T	rust	4.272% due 25/12/2036 4.335% due 27/02/2034	8 110	7 103	
			.00	5.470% due 25/08/2035	20	20	0.00	4.397% due 25/12/2046	46	39	
	02 1	78 0	.00	Opteum Mortgage Acceptance Corp. A	sset-	Backed		4.469% due 25/09/2036	466		
HomeBanc Mortgage Trust 5.970% due 25/03/2035	89	72 0	00	Pass-Through Certificates 6.030% due 25/12/2035	060	2/12	0.00	4.469% due 25/09/2036	23	20	0.00
		83 0		7.495% due 25/02/2035	263 82		0.00	4.485% due 25/08/2036 4.745% due 25/02/2033	43 7		0.00
HSI Asset Securitization Corp. Trust	00	05 0	.00	Prime Mortgage Trust	02	00	0.00	4.821% due 25/06/2033	29		0.00
5.910% due 25/11/2035 1,1	74 1,1	13 0	.02	6.000% due 25/06/2036	7	6	0.00	4.853% due 25/05/2046	64		0.00
Impac Secured Assets Trust				RBSGC Structured Trust				4.926% due 25/12/2035	60		0.00
5.690% due 25/05/2037	39	31 0	.00	5.500% due 25/11/2035	71	60	0.00	5.822% due 25/07/2047 6.012% due 25/08/2046	425 272		0.01
IndyMac Mortgage Loan Trust				Residential Accredit Loans, Inc. Trust				6.050% due 25/10/2045	24		0.00
		35 0			49		0.00	6.110% due 25/01/2045	271		0.00
		31 0 91 0			915 889	837 305		6.210% due 25/11/2034	259		0.00
		13 0			68		0.00	6.212% due 25/11/2042 6.310% due 25/06/2044	3 237		0.00
3.674% due 25/08/2035 5	82 4	30 0	.01	5.620% due 25/02/2047	716	260	0.01	6.412% due 25/04/2044	1	1	0.00
		18 0			808	279		6.512% due 25/10/2046	17	15	0.00
		45 0 59 0			51 223		0.00	Washington Mutual Mortgage Pas	s-Throu	gh	
		27 0			103		0.00	Certificates Trust	106	150	0.00
		12 0			393	378		5.500% due 25/05/2035 5.500% due 25/07/2035	196 395		0.00
		15 0			38		0.00	5.500% due 25/11/2035	112		0.00
		99 0 81 0			581 75	497	0.01	5.790% due 25/02/2037	537	409	0.01
5.890% due 25/07/2036 5,1 5.950% due 25/07/2035	30 4,9 5	5 0			75 337	259		6.000% due 25/06/2037	453	400	0.01
		04 0			770	629		Wells Fargo Alternative Loan Trust		4.4	0.00
JPMorgan Alternative Loan Trust					58		0.00	5.750% due 25/07/2037	49 :4: T		0.00
		89 0			212 210		0.00	Wells Fargo Mortgage-Backed Sec 4.662% due 25/04/2036	urities 1 7		0.00
		60 0 29 0		Residential Asset Securitization Trust	.10	109	0.00	4.674% due 25/04/2036	136		0.00
5.790% due 25/10/2036 8 5.843% due 26/05/2037 1,5		29 U 35 0			81	39	0.00	5.924% due 25/11/2037	67	58	0.00
JPMorgan Mortgage Trust	.5 1,1				203		0.00	6.000% due 25/06/2037	1,797	1,627	
	48 1	82 0	.00		213	329	0.01	6.355% due 25/12/2036	53 _		0.00
4.354% due 25/06/2037	37	28 0	.00	Residential Funding Mortgage Securiti					_	89,289	1.20
		22 0			67		0.00	U.S. GOVERNMENT AGENCIES			
4.424% due 25/08/2035 4.642% due 25/07/2035	22 9	22 0 8 0	.00	6.000% due 25/06/2037 Sequoia Mortgage Trust	67	48	0.00	Uniform Mortgage-Backed Securit	V		
		97 0		3.701% due 20/01/2047	4	2	0.00		y 5,067	15,164	0.20
						_	2.00				

Schedule of Investments Diversified Income Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Uniform Mortgage-Backed 5.000% due 01/01/2054 5.500% due 01/02/2054 6.000% due 01/02/2054 6.500% due 01/02/2054	\$ 185,800 \$ 205,600 209,900 309,650	183,843 206,532 213,139	2.47 2.78 2.86 4.27 2.58	SHORT-TERM INSTRUME ARGENTINA TREASURY BIL (34.368)% due 20/05/2024 (d)(e) ARS HUNGARY TREASURY BILL	LS 2,067	\$ 3	0.00	PIMCO Funds: Global Investors Series plc - US Short-Term Fund (g) PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating	34,226,990 \$	346,377	4.65
U.S. TREASURY OBLIGAT	IONS			10.900% due 04/01/2024 (d)(e) HUF 11,	991,000	34,634	0.47	NAV Fund (g)	8,884,015	88,526	1.19
U.S. Treasury Bonds				Total Short-Term Instruments		34,637	0.47			470,418	6.32
4.000% due 15/11/2042 Total United States	98,500 _	95,757 2,699,124 3	1.29 6.27	Total Transferable Securities		\$ 6,280,493	84.41	EXCHANGE-TRADED FUN	DS		
VENEZUELA				INVESTMENT FUNDS	SHARES			PIMCO ETFs plc - PIMCO US Dollar Short			
CORPORATE BONDS & NO	OTES			INVESTMENT FUNDS COLLECTIVE INVESTMENT	ССПЕМЕ	C		Maturity UCITS ETF (g)	2,698,640	269,108	3.62
Petroleos de Venezuela S./ 6.000% due 16/05/2034	A . 8,400	966	0.01	PIMCO Funds: Global Investors	JCITLIVIL	.		Total Investment Funds	\$	739,526	9.94
SOVEREIGN ISSUES				Series plc - PIMCO Asia High							
Venezuela Government Int 6.000% due 09/12/2020 ^ 7.000% due 31/03/2048 ^ 9.250% due 07/05/2038 ^ Total Venezuela	e rnational Bo 2,651 16,792 7,813	371 2,569 1,364 4,304	0.01 0.03 0.02 0.06 0.07	Yield Bond Fund (g) 3, PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond	514,066	32,470	0.44				
				Fund (g)	329,154	3,045	0.04				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date		rincipal Amount	Collateralised By		ollateral eceived)	Agree	rchase ements, /alue	Agı Pr	eement oceeds to be ceived ⁽¹⁾	% of Net Assets	
BSN	4.980%	28/12/2023	03/01/2024	CAD	110,000	Canada Government International								
						Bond 1.500% due 01/12/2031	\$	(84,905)	\$	83,422	\$	83,512	1.12	
CEW	4.960	27/12/2023	03/01/2024		200,000									
						3.500% due 02/06/2024		(155,333)	1	51,676		151,866	2.04	
	4.980	11/12/2023	03/01/2024		1,000,000	Province of Ontario								
						2.800% - 3.650%		(674 200)	_				40.00	
						due 02/06/2033 - 02/06/2048		(674,322)	/	58,380		761,518	10.20	
						Province of Quebec								
						3.100% - 3.250% due 01/09/2032 - 01/12/2051		(127,655)						
DEU	5.480	02/01/2024	03/01/2024	\$	81,300			(127,033)						
DLO	3.400	02/01/2024	03/01/2024	Ψ	01,500	1.750% due 31/01/2029		(83,024)		81,300		81,312	1.09	
	5.510	02/01/2024	03/01/2024		100	U.S. Treasury Inflation Protected		(05,024)		01,500		01,312	1.05	
	3.310	02/01/2021	03/01/2021		100	Securities 0.750% due 15/02/2042		(103)		100		100	0.00	
FICC	2.600	29/12/2023	02/01/2024		42,525	U.S. Treasury Notes		(/						
					,	4.875% due 30/11/2025		(43,376)		42,525		42,534	0.57	
	5.330	29/12/2023	02/01/2024		62,000	U.S. Treasury Notes						•		
						1.375% due 31/12/2028		(63,240)		62,000		62,000	0.83	
IND	5.215	18/12/2023	03/01/2024	£	33,000	United Kingdom Inflation-Linked Gilt								
						3.750% due 22/10/2053		(43,772)		42,068		42,144	0.57	
Total Repurch	ase Agreen	nents					\$ (1	1,275,730)	\$ 1,2	21,471	\$ 1,	224,986	16.42	
	_													-

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond March Futures	Long	03/2024	156	\$ 355	0.01
Euro-Bobl March Futures	Short	03/2024	648	(4)	0.00
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1,311	6,291	0.08
Euro-Schatz March Futures	Short	03/2024	4,548	(3,124)	(0.04)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	3,590	6,821	0.09
U.S. Treasury 5-Year Note March Futures	Long	03/2024	5,643	12,633	0.17
U.S. Treasury 10-Year Note March Futures	Long	03/2024	4,100	15,578	0.21
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	2,350	27,868	0.38
United Kingdom Long Gilt March Futures	Long	03/2024	207	1,814	0.02
				\$ 68,232	0.92
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 68,232	0.92

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 18,200	\$ 49	0.00
AT&T, Inc.	1.000	20/06/2026	12,800	(110)	0.00
AT&T, Inc.	1.000	20/06/2028	4,400	69	0.00
Boeing Co.	1.000	20/12/2026	500	10	0.00
Boeing Co.	1.000	20/06/2027	1,200	17	0.00
Carnival Corp.	1.000	20/12/2028	6,200	778	0.01
Cellnex Telecom S.A.	5.000	20/12/2030	€ 12,400	734	0.01
Charter Communications, Inc.	5.000	20/12/2027	\$ 21,000	675	0.01
Ford Motor Credit Co. LLC	5.000	20/12/2024	600	1	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	1,300	27	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	800	36	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	6,900	248	0.00
General Electric Co.	1.000	20/06/2024	14,300	358	0.01
General Electric Co.	1.000	20/06/2026	35,000	330	0.00
General Electric Co.	1.000	20/12/2026	4,300	35	0.00
General Motors Co.	5.000	20/06/2026	4,200	(378)	(0.01)
Glencore Finance Europe Ltd.	5.000	20/12/2025	€ 20,900	(2,705)	(0.04)
Glencore Finance Europe Ltd.	5.000	20/12/2027	26,000	(3,048)	(0.04)
Marks & Spencer PLC	1.000	20/12/2024	18,600	1,082	0.02
Marks & Spencer PLC	1.000	20/12/2028	11,000	853	0.01
Rolls-Royce PLC	1.000	20/12/2024	40,600	252	0.00
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 1,400	14	0.00
Volkswagen International Finance NV	1.000	20/12/2026	€ 5,200	(43)	0.00
Volkswagen International Finance NV	1.000	20/06/2027	8,300	341	0.01
			_	\$ (375)	(0.01)

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

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 569,844	\$ 29,055	0.40
CDX.IG-40 5-Year Index	1.000	20/06/2028	2,900	26	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	245,700	1,743	0.02
				\$ 30,824	0.42

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		otional mount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/09/2025	£	21,100	\$ 1,978	0.03
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054		4,600	766	0.01
Receive(3)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029		45,700	(3,329)	(0.04)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥	12,250,000	1,092	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	\$	1,200	55	0.00
Pay	3-Month CAD-Bank Bill	0.880	03/03/2024	CAD	273,400	(4,814)	(0.06)
Pay	3-Month CAD-Bank Bill	2.500	19/06/2029		91,700	(6,553)	(0.09)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025		80,700	1,089	0.01
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD	103,000	1,515	0.02
Pay	6-Month EUR-EURIBOR	1.520	07/07/2027	€	127,500	(3,611)	(0.05)
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054		38,500	(350)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034		83,700	92	0.00
						\$ (12,070)	(0.16)
Total Centr	ally Cleared Financial Derivative Instruments					\$ 18,379	0.25

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

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

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

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

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

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

							Unrealised		
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date		Notional Imount ⁽²⁾	Premiums Paid/(Received)	Appreciation/ (Depreciation)	Fair Value	% of Net Assets
ВОА	Brazil Government International Bond	1.000%	20/12/2028	\$	23,600	\$ (466)	\$ 143	\$ (323)	(0.01)
	South Africa Government International Bond	1.000	20/06/2028		22,000	(1,915)	1,155	(760)	(0.01)
BPS	Brazil Government International Bond	1.000	20/12/2028		23,700	(458)	134	(324)	(0.01)
BRC	Indonesia Government International Bond	1.000	20/06/2031		61,600	(2,646)	2,486	(160)	0.00
	Intrum AB	5.000	20/12/2024	€	1,200	113	(123)	(10)	0.00
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	\$	5,000	0	434	434	0.01
GST	ADLER Real Estate AG	5.000	20/12/2026	€	7,400	(46)	(1,407)	(1,453)	(0.02)
	Intrum AB	5.000	20/12/2024		19,600	1,957	(2,124)	(167)	0.00
JPM	Intrum AB	5.000	20/12/2024		1,000	92	(101)	(9)	0.00
MYC	Intrum AB	5.000	20/12/2024		3,300	350	(378)	(28)	0.00
	South Africa Government International Bond	1.000	20/06/2028	\$	22,400	(1,302)	528	(774)	(0.01)
MYI	Intrum AB	5.000	20/12/2024	Ė	12,600	604	(711)	(107)	0.00
	South Africa Government International Bond	1.000	20/06/2028	\$	26,700	(1,555)	`633 [′]	(922)	(0.01)
						\$ (5,272)	\$ 669	\$ (4,603)	(0.06)

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 2,316	\$ 1,533	\$ 0	\$ (47)	\$ (47)	0.00
BOA	01/2024	CAD 4,322	3,191	0	(87)	(87)	0.00
	01/2024	£ 15,291	19,390	0	(103)	(103)	0.00
	01/2024	¥ 234,997	1,592	0	(76)	(76)	0.00
	01/2024	PEN 63,643	17,151	0	(28)	(28)	0.00
	02/2024	\$ 220	CNY 1,558	0	0	0	0.00
	03/2024	INR 6,822	\$ 82	0	0	0	0.00
BPS	01/2024	CAD 1,049,447	774,869	0	(21,028)	(21,028)	(0.28)
	01/2024	€ 1,572,882	1,730,859	0	(7,026)	(7,026)	(0.10)
	01/2024	£ 32,260	40,921	0	(206)	(206)	0.00
	01/2024	HUF 4,952,122	14,094	0	(216)	(216)	0.00
	01/2024	PEN 4,992	1,340	0	(7)	(7)	0.00
	01/2024	\$ 1,086	AUD 1,597	3	0	3	0.00
	01/2024	14,007	CAD 18,582	87	0	87	0.00
	01/2024	7,542	€ 6,843	40	(21)	19	0.00
	01/2024	5	HUF 1,882	0	0	0	0.00
	01/2024	1,104	ZAR 20,474	14	0	14	0.00
	02/2024	391	CNY 2,778	1	0	1	0.00
	03/2024	CNH 43	\$ 6	0	0	0	0.00
DDC	03/2024	INR 23,695	283	0	0 (89)	0 (89)	0.00
BRC	01/2024 01/2024	CAD 8,484 £ 497	6,346 631	0			0.00 0.00
	01/2024	\$ 6,834	CAD 9,283	207	(2)	(2) 207	0.00
	01/2024	1,888	€ 1,727	207	0	207	0.00
	01/2024	761	PLN 3,326	85	0	85	0.00
	04/2024	7,095	TRY 229,806	0	(97)	(97)	0.00
CBK	01/2024	CAD 358	\$ 264	0	(8)	(8)	0.00
CDK	01/2024	£ 2,450	3,080	0	(43)	(43)	0.00
	01/2024	HUF 1,010,007	2.883	0	(35)	(35)	0.00
	01/2024	NOK 1,680	157	0	(8)	(8)	0.00
	01/2024	TRY 89	3	Ő	0	0	0.00
	01/2024	\$ 1,017	AUD 1,513	15	0	15	0.00
	01/2024	1,133	CAD 1,533	29	0	29	0.00
	01/2024	3,266	€ 3,023	74	Ö	74	0.00
DUB	01/2024	CAD 200,190	\$ 150,899	0	(924)	(924)	(0.01)
GLM	01/2024	11,430	8,411	0	(258)	(258)	(0.01)
	01/2024	£ 38,015	48,546	89	(4)	85	0.00
	01/2024	MXN 73,023	4,163	0	(130)	(130)	0.00
	02/2024	TRY 92	3	0	Ů,	Ů,	0.00
JPM	01/2024	HUF 5,364,791	15,274	0	(229)	(229)	0.00
	03/2024	INR 7,102	85	0	0	0	0.00
	03/2024	SGD 477	359	0	(3)	(3)	0.00
MBC	01/2024	AUD 1,574	1,044	0	(31)	(31)	0.00
	01/2024	CAD 651	481	0	(13)	(13)	0.00
	01/2024	HUF 205,761	585	0	(10)	(10)	0.00
	01/2024	\$ 47,273	€ 43,376	654	0	654	0.01
MYI	01/2024	AUD 11	\$ 8	0	0	0	0.00
	01/2024	CAD 114,090	86,255	0	(270)	(270)	(0.01)

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	£ 88	\$ 112	\$ 0	\$ 0	\$ 0	0.00
	01/2024	HUF 418,814	1,190	0	(20)	(20)	0.00
	01/2024	¥ 89,277	606	0	(28)	(28)	0.00
	01/2024	MXN 1,200	71	0	0	0	0.00
	01/2024	SGD 959	727	0	0	0	0.00
	01/2024	\$ 2	AUD 3	0	0	0	0.00
	01/2024	2,009	€ 1,824	9	(3)	6	0.00
	01/2024	3,695	£ 2,894	0	(6)	(6)	0.00
	02/2024	230	CNY 1,627	0	0	0	0.00
RBC	04/2024	MXN 106	\$ 6	0	0	0	0.00
SCX	01/2024	CAD 863	636	0	(19)	(19)	0.00
	01/2024	\$ 1,761	CAD 2,324	2	0	2	0.00
	03/2024	INR 15,462	\$ 185	0	0	0	0.00
TOR	01/2024	¥ 146,800	1,001	0	(41)	(41)	0.00
	01/2024	MXN 78	4	0	0	0	0.00
UAG	01/2024	AUD 878	583	0	(17)	(17)	0.00
	01/2024	£ 173,965	220,151	0	(1,627)	(1,627)	(0.02)
	01/2024	SEK 2,168	210	0	(5)	(5)	0.00
				\$ 1,329	\$ (32,765)	\$ (31,436)	(0.42)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	14,485	AUD	21,845	\$ 424	\$ 0	\$ 424	0.01
BOA	01/2024		1,006		1,520	32	0	32	0.00
BPS	01/2024	AUD	368	\$	246	0	(5)	(5)	0.00
	01/2024	\$	147	AUD	219	2	0	2	0.00
BRC	01/2024	AUD	22	\$	15	0	(1)	(1)	0.00
CBK	01/2024		6		4	0	0	0	0.00
	01/2024	\$	32	AUD	48	1	0	1	0.00
GLM	01/2024	AUD	5	\$	4	0	0	0	0.00
MBC	01/2024		19		13	0	0	0	0.00
	01/2024	\$	5,626	AUD	8,486	166	0	166	0.00
RYL	01/2024		24		36	0	0	0	0.00
UAG	01/2024		6,978		10,517	200	0	200	0.00
						\$ 825	\$ (6)	\$ 819	0.01

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CAD 430	\$ 316	\$ 0	\$ (10)	\$ (10)	0.00
BRC	01/2024	\$ 98,124	CAD 133,436	3,082	0	3,082	0.04
CBK	01/2024	CAD 157	\$ 118	0	(1)	(1)	0.00
GLM	01/2024	200	147	0	(4)	(4)	0.00
	01/2024	\$ 109,098	CAD 148,259	3,351	0	3,351	0.04
MBC	01/2024	14,943	20,222	395	0	395	0.01
MYI	01/2024	11,947	15,753	0	0	0	0.00
UAG	01/2024	109,717	148,825	3,161	0	3,161	0.04
				\$ 9,989	\$ (15)	\$ 9,974	0.13

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

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF	13	\$	16	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	175	CHF	151	4	0	4	0.00
BRC	01/2024	CHF	25	\$	29	0	(1)	(1)	0.00
	01/2024	\$	1,283	CHF	1,119	47	0	47	0.00
CBK	01/2024	CHF	43	\$	50	0	(1)	(1)	0.00
	01/2024	\$	8,717	CHF	7,595	311	0	311	0.00
GLM	01/2024	CHF	151	\$	173	0	(7)	(7)	0.00
	01/2024	\$	9,797	CHF	8,585	408	0	408	0.01
MYI	01/2024	CHF	136	\$	156	0	(6)	(6)	0.00
	01/2024	\$	9,729	CHF	8,493	367	0	367	0.00
SCX	01/2024	CHF	38	\$	45	0	0	0	0.00
						\$ 1,137	\$ (15)	\$ 1,122	0.01

Schedule of Investments Diversified Income Fund (Cont.)

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 56,744	\$ 61,407	\$ 2	\$ (1,293)	\$ (1,291)	(0.02)
	01/2024	\$ 997,328	€ 906,033	3,751	0	3,751	0.05
BRC	01/2024	995,833	905,484	4,640	0	4,640	0.06
CBK	01/2024	€ 16,591	\$ 18,239	17	(109)	(92)	0.00
MBC	01/2024	1,826	1,980	0	(38)	(38)	0.00
	01/2024	\$ 881,967	€ 806,608	9,256	0	9,256	0.13
SCX	01/2024	129,008	118,226	1,620	0	1,620	0.02
				\$ 19,286	\$ (1,440)	\$ 17,846	0.24

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

Counterparty	Settlement Month		rrency to Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£	7	\$	9	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	59,359	£	46,849	366	0	366	0.00
BPS	01/2024	£	195	\$	246	0	(3)	(3)	0.00
	01/2024	\$	268,768	£	212,698	2,388	0	2,388	0.03
BRC	01/2024		974		770	8	0	8	0.00
CBK	01/2024	£	20,260	\$	25,648	0	(181)	(181)	0.00
	01/2024	\$	545	£	433	7	0	7	0.00
GLM	01/2024	£	15	\$	19	0	0	0	0.00
MBC	01/2024		2,961		3,770	0	(5)	(5)	0.00
	01/2024	\$	976	£	774	11	0	11	0.00
MYI	01/2024	£	54	\$	67	0	(1)	(1)	0.00
	01/2024	\$	86	£	67	0	0	0	0.00
SCX	01/2024		333,799		263,898	2,629	0	2,629	0.04
SSB	01/2024	£	76	\$	96	0	(1)	(1)	0.00
UAG	01/2024		10		12	0	0	0	0.00
	01/2024	\$	333,775	£	263,735	2,445	0	2,445	0.03
						\$ 7,854	\$ (191)	\$ 7,663	0.10

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 393	¥ 57,969	\$ 19	\$ 0	\$ 19	0.00
BPS	01/2024	849	124,592	35	0	35	0.00
GLM	01/2024	654	96,198	28	0	28	0.00
MYI	01/2024	519	76,469	24	0	24	0.00
				\$ 106	\$ 0	\$ 106	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	02/2024	\$ 71	MXN 1,200	\$ 0	\$ 0	\$ 0	0.00
BPS	01/2024	MXN 131,113	\$ 7,732	0	(8)	(8)	0.00
	02/2024	\$ 7,697	MXN 131,113	9	0	9	0.00
BRC	01/2024	224	3,871	5	0	5	0.00
CBK	01/2024	MXN 131,113	\$ 7,736	0	(4)	(4)	0.00
	01/2024	\$ 239	MXN 4,201	9	0	9	0.00
	02/2024	7,701	131,113	5	0	5	0.00
GLM	01/2024	MXN 61,150	\$ 3,540	0	(70)	(70)	0.00
MBC	01/2024	6,600	386	0	(4)	(4)	0.00
	01/2024	\$ 9,286	MXN 159,781	146	0	146	0.00
MYI	01/2024	MXN 20,955	\$ 1,233	0	(4)	(4)	0.00
	01/2024	\$ 8,248	MXN 142,218	147	0	147	0.00
RBC	01/2024	974	16,893	23	0	23	0.00
SCX	01/2024	MXN 131,113	\$ 7,734	0	(6)	(6)	0.00
	01/2024	\$ 8,996	MXN 155,081	158	0	158	0.01
	02/2024	7,699	131,113	7	0	7	0.00
				\$ 509	\$ (96)	\$ 413	0.01

Mak Hanas Basal

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 4,917	SEK 51,286	\$ 173	\$ 0	\$ 173	0.01
CBK	01/2024	708	7,390	26	0	26	0.00
GLM	01/2024	274	2,782	2	0	2	0.00
SCX	01/2024	5,413	56,221	167	0	167	0.00
UAG	01/2024	5,468	56,437	133	0	133	0.00
				\$ 501	\$ 0	\$ 501	0.01

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 17,707	SGD 23,614	\$ 199	\$ 0	\$ 199	0.00
BOA	01/2024	21,213	28,300	248	0	248	0.01
GLM	01/2024	SGD 1,240	\$ 925	0	(15)	(15)	0.00
	01/2024	\$ 325	SGD 433	4	Ô	4	0.00
JPM	01/2024	4,924	6,568	56	0	56	0.00
MBC	01/2024	SGD 85	\$ 64	0	(1)	(1)	0.00
	01/2024	\$ 2,040	SGD 2,729	29	0	29	0.00
	02/2024	705	930	2	(1)	1	0.00
MYI	01/2024	19,516	26,034	225	, O	225	0.00
	02/2024	SGD 299	\$ 227	0	0	0	0.00
UAG	01/2024	\$ 128	SGD 171	1	0	1	0.00
				\$ 764	\$ (17)	\$ 747	0.01
Total OTC Financial Der	ivative Instruments					\$ 3,152	0.04
Total Investments						\$ 8,331,253	111.98
Other Current Assets &	Liabilities					\$ (891,455)	(11.98)
Net Assets						\$ 7,439,798	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.18%):

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Altice France S.A. 11.500% due 01/02/2027	20/12/2023	\$ 5,184	\$ 5,420	0.07
Citigroup, Inc. 2.572% due 03/06/2031	26/05/2020	6,900	5,898	0.08
Constellation Oil Services Holding S.A. 'B'	10/06/2022	92	91	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
Deutsche Bank AG 3.729% due 14/01/2032	12/08/2022 - 16/08/2022	2,348	2,432	0.03
DrillCo Holding Lux S.A.	08/06/2023	8,869	11,011	0.15
General Motors Co. 6.800% due 01/10/2027	07/05/2020	699	743	0.01
Intelsat Emergence S.A.	24/02/2020 - 29/10/2021	16,083	5,257	0.07
		\$ 40.175	\$ 30.852	0.41

⁽j) Securities with an aggregate fair value of \$51,497 (31 December 2022: \$6,805) and cash of \$35,459 (31 December 2022: \$4,245) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$2,346 (31 December 2022: \$277) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$146,278 (31 December 2022: \$268,487) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$29,812 (31 December 2022: \$9,202) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Schedule of Investments Diversified Income Fund (Cont.)

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,229,045	\$ 51,448	\$ 6,280,493
Investment Funds	470,418	269,108	0	739,526
Repurchase Agreements	0	1,221,471	0	1,221,471
Financial Derivative Instruments(3)	5,332	83,997	434	89,763
Totals	\$ 475,750	\$ 7,803,621	\$ 51,882	\$ 8,331,253

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,595,189	\$ 25,428	\$ 6,620,617
Investment Funds	609,289	267,341	0	876,630
Repurchase Agreements	0	1,746,323	0	1,746,323
Financial Derivative Instruments(3)	69	(18,207)	0	(18,138)
Totals	\$ 609,358	\$ 8,590,646	\$ 25,428	\$ 9,225,432

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

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	2.000%	28/09/2023	TBD ⁽¹⁾	€ (1,134)	\$ (1,261)	(0.02)
BRC	0.500	20/09/2023	TBD ⁽¹⁾	(14,151)	(15,723)	(0.21)
	3.250	20/09/2023	TBD ⁽¹⁾	(3,218)	(3,576)	(0.05)
	3.250	30/11/2023	TBD ⁽¹⁾	(2,611)	(2,893)	(0.04)
	3.550	20/09/2023	TBD ⁽¹⁾	(663)	(737)	(0.01)
JML	(1.000)	14/11/2023	TBD ⁽¹⁾	(436)	(481)	(0.01)
	0.500	06/07/2023	TBD ⁽¹⁾	(3,575)	(3,982)	(0.05)
	0.500	30/10/2023	TBD ⁽¹⁾	(1,291)	(1,428)	(0.02)
	3.000	08/06/2023	TBD ⁽¹⁾	(2,124)	(2,380)	(0.03)
	3.000	12/06/2023	TBD ⁽¹⁾	(1,273)	(1,426)	(0.02)
	3.000	29/11/2023	TBD ⁽¹⁾	(4,222)	(4,674)	(0.06)
MYI	0.500	02/08/2023	TBD ⁽¹⁾	(8,240)	(9,162)	(0.12)
	0.500	07/08/2023	TBD ⁽¹⁾	(1,757)	(1,953)	(0.03)
Total Reverse Repurchase Agreements					\$ (49,676)	(0.67)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023		As at 31-Dec-2022							
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾					
AZD	\$ 576	\$ (650)	\$ (74)	\$ 58	\$ 0	\$ 58					
BOA	(539)	420	(119)	941	(920)	21					
BPS	(23,811)	26,170	2,359	650	(800)	(150)					
BRC	7,734	(12,990)	(5,256)	(2,633)	2,650	17					
CBK	104	0	104	(1,931)	1,730	(201)					
DUB	(490)	280	(210)	N/A	N/A	N/A					
FBF	N/A	N/A	N/A	(104)	260	156					
GLM	3,394	(3,020)	374	233	(250)	(17)					
GST	(1,620)	1,522	(98)	(2,878)	2,952	74					
JPM	(185)	0	(185)	2,534	(3,820)	(1,286)					
MBC	10,556	(15,430)	(4,874)	27,060	(25, 160)	1,900					
MYC	(802)	790	(12)	(152)	260	108					
MYI	(595)	630	35	(196)	260	64					
RBC	23	0	23	(385)	430	45					
SCX	4,558	(5,960)	(1,402)	`561 [°]	(330)	231					
SSB	(1)	0	(1)	N/A	N/A	N/A					
TOR	(41)	0	(41)	(772)	660	(112)					
UAG	4,291	(3,950)	341	302	0	302					

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	53.89	48.23
Transferable securities dealt in on another regulated market*	30.36	25.74
Other transferable securities	0.16	1.67
Investment funds	9.94	10.02
Repurchase agreements	16.42	19.95
Financial derivative instruments dealt in on a regulated market	0.92	(0.32)
Centrally cleared financial derivative instruments	0.25	(0.15)
OTC financial derivative instruments	0.04	0.27
Reverse repurchase agreements	(0.67)	(80.0)

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Albania	0.24	0.18
Angola	0.20	N/A
Argentina	0.69	0.52
Australia	0.12	0.07
Belarus	N/A	0.03
Bermuda	1.14	0.72
Brazil	0.07	
Canada		0.00
	0.67	0.29
Cayman Islands	2.20	2.14
Chile	0.09	0.08
China	0.01	0.03
Colombia	0.78	0.42
Costa Rica	0.07	N/A
Cyprus	0.11	0.17
Denmark	0.19	0.14
Dominican Republic	0.52	0.38
Ecuador	0.39	0.25
Egypt	0.56	0.56
Finland	0.06	0.08
France	2.38	3.16
Germany	2.31	3.24
Ghana	0.17	0.06
Guatemala	0.21	N/A
Guernsey, Channel Islands	0.23	0.54
Hong Kong	0.08	0.98
	0.42	0.98 N/A
Hungary		
India	N/A	0.02
Indonesia	1.04	0.60
International	0.12	N/A
Ireland	6.81	6.34
Israel	0.09	0.11
Italy	3.37	3.95
Ivory Coast	0.17	0.12
Japan	0.30	0.92
Jersey, Channel Islands	1.16	1.02
Jordan	0.05	N/A
Kazakhstan	0.14	N/A
Luxembourg	2.73	3.92
Macedonia	0.10	0.08
Mauritius	N/A	0.08
Mexico	2.20	1.79
Multinational	0.18	0.33
Netherlands	2.79	3.82
Nigeria	0.48	0.41
Oman	0.30	0.31
Panama	0.38	0.25
Peru	0.51	N/A
Philippines	0.03	N/A
Portugal	0.18	0.14
Qatar	N/A	0.14
Romania	0.69	0.07
Russia	0.10	0.29
Saudi Arabia	0.86	N/A
Senegal	0.04	N/A
Serbia	0.23	0.07
Singapore	0.18	0.15
Slovenia	0.21	0.16
South Africa	0.36	0.09
Spain	0.64	0.97
Sri Lanka	0.15	0.08
Sweden	0.46	0.37
Switzerland	0.36	1.22
Turkey	0.94	0.70
Ukraine	0.31	0.22
United Arab Emirates	0.15	0.13
	· •=	· · ·

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
United Kingdom	4.88	7.14
United States	36.27	22.65
Venezuela	0.07	0.03
Virgin Islands (British)	N/A	0.06
Short-Term Instruments	0.47	2.87
Investment Funds	9.94	10.02
Repurchase Agreements	16.42	19.95
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.92	(0.32)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.12)
Credit Default Swaps on Credit Indices — Sell Protection	0.42	0.18
Interest Rate Swaps	(0.16)	(0.21)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.06)	(0.02)
Forward Foreign Currency Contracts	(0.42)	(0.76)
Hedged Forward Foreign Currency Contracts	0.52	1.05
Other Current Assets & Liabilities	(11.98)	(5.41)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ANGOLA				Gaci First Investment Co. 4.750% due 14/02/2030 5.125% due 14/02/2053	\$ 2,000 \$ 800	2,003 726	0.49 0.18	SOVEREIGN ISSUES	l Donal		
Angolan Government Internation 8.000% due 26/11/2029 9.125% due 26/11/2049 Total Angola	nal Bond \$ 500 \$ 600 _	491	0.11 0.12 0.23	Kaisa Group Holdings Ltd. 9.375% due 30/06/2024 ^ 9.750% due 28/09/2023 ^ 10.500% due 15/01/2025 ^ 10.875% due 23/07/2023 ^	1,100 3,000 2,200 400	110 80	0.01 0.03 0.02 0.00	Egypt Government Internationa 6.375% due 11/04/2031 7.500% due 16/02/2061 Total Egypt	€ 1,300 \$ \$ 3,000 _	927 1,762 2,689	0.43
ARGENTINA SOVEREIGN ISSUES				11.250% due 16/04/2025 ^ 11.650% due 01/06/2026 ^ 11.700% due 11/11/2025 ^ Lima Metro Line Finance Ltd.	1,500 1,000 400	34	0.01 0.01 0.00	CORPORATE BONDS & NOTES Balder Finland Oyj	€ 200	161	0.04
Argentina Government Internati 3.500% due 09/07/2041 3.625% due 09/07/2035	onal Bond 7,422 1,252	2,535 427	0.62 0.10	5.875% due 05/07/2034 Melco Resorts Finance Ltd.	400		0.10	1.375% due 24/05/2030 2.000% due 18/01/2031 Nokia Oyj	100	81	0.02
Provincia de Buenos Aires 129.126% due 12/04/2025 (a) A Total Argentina	ARS 610 _	1 2,963	0.00	4.875% due 06/06/2025 5.375% due 04/12/2029 Sands China Ltd.	700 500	442	0.16 0.11	6.625% due 15/05/2039 Total Finland	\$ 600 __		0.14
AUSTRALIA CORPORATE BONDS & NOTES				3.500% due 08/08/2031 Seagate HDD Cayman 4.125% due 15/01/2031	900 325	291	0.18	FRANCE CORPORATE BONDS & NOTES Altice France S.A.			
Santos Finance Ltd. 6.875% due 19/09/2033	\$ 500 _	531	0.13	9.625% due 01/12/2032 Spirit Loyalty Cayman Ltd. 8.000% due 20/09/2025	460 300		0.13	3.375% due 15/01/2028 4.000% due 15/07/2029 4.250% due 15/10/2029	€ 100 900 600	779	0.02 0.19 0.13
BERMUDA CORPORATE BONDS & NOTES				Sunac China Holdings Ltd. 6.000% due 30/09/2026 6.250% due 30/09/2027	583 583	46	0.02 0.01	5.500% due 15/10/2029 BNP Paribas S.A. 1.904% due 30/09/2028	\$ 1,600 2,800	1,256 2,490	
Aircastle Ltd. 2.850% due 26/01/2028 5.250% due 11/08/2025	1,100 1,250	982 1,233	0.24 0.30	6.500% due 30/09/2027 6.750% due 30/09/2028 7.000% due 30/09/2029	1,166 1,749 1,749 821	79 95	0.02 0.02 0.02	Electricite de France S.A. 9.125% due 15/03/2033 (f) Loxam S.A.S.	900	1,007	0.24
NCL Corp. Ltd. 8.375% due 01/02/2028 Valaris Ltd.	500		0.13	7.250% due 30/09/2030 Trafford Centre Finance Ltd. 6.064% due 28/07/2038	f 300 _	308	0.01	2.875% due 15/04/2026 Renault S.A. 2.375% due 25/05/2026	€ 200 600		0.05
8.375% due 30/04/2030 Total Bermuda	300 _	3,053	0.07	Total Cayman Islands	_	9,507 12,700		TDF Infrastructure SASU 1.750% due 01/12/2029 Ubisoft Entertainment S.A.	1,800	1,740	
BRAZIL CORPORATE BONDS & NOTES				CHINA CORPORATE BONDS & NOTES				0.878% due 24/11/2027 Total France	400 _	377 9,124	0.09
Odebrecht Oil & Gas Finance Ltd 0.000% due 29/01/2024 (d)(f)	l. 2,332 _	80	0.02	Yango Justice International Ltd 7.500% due 15/04/2024 ^	\$ 2,600		0.00	GERMANY		9,124	2.21
CANADA CORPORATE BONDS & NOTES				7.500% due 17/02/2025 ^ 7.875% due 04/09/2024 ^ Total China	1,900 1,900	11	0.01 0.00 0.01	CORPORATE BONDS & NOTES Deutsche Bank AG 5.882% due 08/07/2031	\$ 1,700	1,651	0.40
Air Canada Pass-Through Trust 5.250% due 01/10/2030 B.C. Unlimited Liability Co.	436		0.11	COLOMBIA SOVEREIGN ISSUES				IHO Verwaltungs GmbH (3.750% 3.750% due 15/09/2026 (b) INEOS Styrolution Ludwigshafer	€ 1,550		
4.375% due 15/01/2028 Bausch & Lomb Escrow Corp. 8.375% due 01/10/2028	700 300		0.16	Colombia Government Internat 4.500% due 15/03/2029 5.000% due 15/06/2045	ional Bond 1,000 3,300	940 2,572	0.23	2.250% due 16/01/2027 ZF Finance GmbH 2.750% due 25/05/2027	2,400	2,454 1,265	
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028 goeasy Ltd.	€ 2,000	2,112	0.51	8.000% due 14/11/2035 Total Colombia	400		0.11	LOAN PARTICIPATIONS AND A	_	7,063	
9.250% due 01/12/2028 Open Text Corp. 3.875% due 15/02/2028	\$ 400 700 _		0.10	COSTA RICA SOVEREIGN ISSUES				SCUR-Alpha 1503 GmbH 10.883% due 29/03/2030	\$ 496	458	0.11
Total Canada CAYMAN ISLANDS	_	4,604	1.12	Costa Rica Government Interna 7.300% due 13/11/2054	tional Bond 300	326	0.08	Total Germany GHANA	_	7,521	1.82
ASSET-BACKED SECURITIES				DENMARK CORPORATE BONDS & NOTES				SOVEREIGN ISSUES Ghana Government International	al Rond		
CIFC Funding Ltd. 6.640% due 24/04/2031 6.710% due 24/04/2030	988 1,993	988 1,989	0.24 0.48	TDC Net A/S 5.056% due 31/05/2028	€ 800 _	920	0.22	7.750% due 07/04/2029 ^ 8.125% due 26/03/2032 ^ 8.750% due 11/03/2061 ^	800 400 300	177	0.09 0.04 0.03
Vibrant CLO Ltd. 6.717% due 15/09/2030	176 _	176 3,153	0.05 0.77	DOMINICAN REPUBLIC SOVEREIGN ISSUES				8.950% due 26/03/2051 ^ Total Ghana	200 _		0.02
CONVERTIBLE BONDS & NOTES Sunac China Holdings Ltd.	S			Dominican Republic Government 6.500% due 15/02/2048	nt Internatio \$ 2,600	nal Bon 2,493		GUATEMALA SOVEREIGN ISSUES			
1.000% due 30/09/2032	510 _	40	0.01	ECUADOR SOVEREIGN ISSUES				Guatemala Government Interna 7.050% due 04/10/2032	tional Bond 1,000	1,065	0.26
CORPORATE BONDS & NOTES Avolon Holdings Funding Ltd. 2.125% due 21/02/2026 2.528% due 18/11/2027	500 1,627	464 1,443	0.11	Ecuador Government Internation 0.000% due 31/07/2030 (d) 2.500% due 31/07/2040	1,416 1,026	328	0.10	GUERNSEY, CHANNEL ISLAN CORPORATE BONDS & NOTES			
Diamond Foreign Asset Co. 8.500% due 01/10/2030	500		0.33	6.000% due 31/07/2030 Total Ecuador	1,914 	896 1,632	0.22	Globalworth Real Estate Investr 3.000% due 29/03/2025	nents Ltd. € 394 _	399	0.10

Schedule of Investments Diversified Income Duration Hedged Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
HONG KONG CORPORATE BONDS & NOTE:	ς			Mundys SpA 1.875% due 12/02/2028 €	3,775	\$ 3,841	0.93	Corestate Capital Holding S.A. 9.000% PIK)	(8.000% Ca	ash or	
Fortune Star BVI Ltd.		424	0.10	Nexi SpA 2.125% due 30/04/2029	2,600	2,543		8.000% due 31/12/2026 ^(b) CPI Property Group S.A.	€ 756 5	438	0.10
3.950% due 02/10/2026 HUNGARY	€ 600 \$	424	0.10	Telecom Italia SpA 7.875% due 31/07/2028	500		0.15	1.500% due 27/01/2031 1.750% due 14/01/2030	1,000 650		0.14 0.10
SOVEREIGN ISSUES				UniCredit SpA 7.296% due 02/04/2034 \$	900	926	0.22	Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	400	417	0.10
Hungary Government Internation 5.375% due 12/09/2033	ional Bond 1,400	1,657	0.40	Total Italy	300	11,788		FORESEA Holding S.A. 7.500% due 15/06/2030	\$ 638		0.14
Magyar Export-Import Bank 6.000% due 16/05/2029	500	587	0.14	IVORY COAST				Gazprom PJSC Via Gaz Capital 4.250% due 06/04/2024	S.A.		
Total Hungary	_	2,244	0.54	SOVEREIGN ISSUES Ivory Coast Government Interna	ational Bo	nd		Greensaif Pipelines Bidco SARL		•	0.48
INDONESIA CORPORATE BONDS & NOTE:	c and a second			5.750% due 31/12/2032	1,928	1,826	0.44	6.129% due 23/02/2038 Intelsat Jackson Holdings S.A.	\$ 1,100	1,149	
Pertamina Persero PT				JAPAN CORPORATE BONDS & NOTES				6.500% due 15/03/2030 Logicor Financing SARL	1,072	1,024	0.25
6.500% due 07/11/2048 Perusahaan Perseroan Persero	\$ 1,700 PT Perusaha	1,904 an	0.46	Nissan Motor Co. Ltd. 4.345% due 17/09/2027	1,500	1,436	0.35	3.250% due 13/11/2028 Tierra Mojada Luxembourg SA	€ 1,000 RL	1,053	0.25
Listrik Negara 1.875% due 05/11/2031	€ 500	450		JERSEY, CHANNEL ISLANDS	1,500	1,450	0.55	5.750% due 01/12/2040	\$ 1,267	1,144 12,801	
6.150% due 21/05/2048	\$ 1,000		0.25 0.82	CORPORATE BONDS & NOTES				LOAN PARTICIPATIONS AND	- ASSIGNME		3.10
SOVEREIGN ISSUES				AA Bond Co. Ltd. 5.500% due 31/07/2050 £	2,200	2,665	0.65	Albion Financing SARL			0.54
Indonesia Government Interna 1.100% due 12/03/2033	tional Bond € 1,000	877	0.21	Adient Global Holdings Ltd. 3.500% due 15/08/2024 €	£ 45	49	0.01	9.252% due 17/08/2026 Total Luxembourg	€ 2,000	2,218 17,213	
1.400% due 30/10/2031	700 _	657 1,534	0.16	Corsair International Ltd. 8.802% due 28/01/2027	1,600	1,768		MACEDONIA			
Total Indonesia	_	4,915		9.152% due 28/01/2029 G City Europe Ltd .	600	663	0.16	SOVEREIGN ISSUES North Macedonia Government	Intornatio	aal Pond	
IRELAND				4.250% due 11/09/2025 Total Jersey, Channel Islands	1,100	1,119 6,264		2.750% due 18/01/2025	300		0.08
ASSET-BACKED SECURITIES Aurium CLO DAC				KAZAKHSTAN				MEXICO			
4.695% due 16/01/2031 Bain Capital Euro CLO DAC	299	327	80.0	CORPORATE BONDS & NOTES				Petroleos Mexicanos			
4.733% due 20/01/2032 GoldenTree Loan Management	1,967	2,147	0.52	KazMunayGas National Co. JSC 5.375% due 24/04/2030 \$ 5.750% due 19/04/2047	200		0.05	5.625% due 23/01/2046 6.625% due 15/06/2035	\$ 1,416 1,000	768	0.21 0.18
4.893% due 20/01/2032 Harvest CLO DAC	200	219	0.05	6.375% due 24/10/2048	200 400	377	0.04 0.09	6.750% due 21/09/2047 7.690% due 23/01/2050	3,700 1,384	2,426 986	0.59 0.24
4.815% due 15/01/2032 Laurelin DAC	2,500	2,726	0.66	Total Kazakhstan	SHARES	/52	0.18			5,039	1.22
4.713% due 20/10/2031	1,045	1,143	0.28	LUXEMBOURG COMMON STOCKS				SOVEREIGN ISSUES Mexico Government Internatio	nal Bond		
Palmerston Park CLO DAC 4.625% due 18/04/2030	199	219	0.05	Adler Group S.A. (c)	12,561	7	0.00	3.771% due 24/05/2061 4.500% due 31/01/2050	1,600		0.26 0.12
Sculptor European CLO DAC 4.755% due 14/01/2032	800	871	0.21	Corestate Capital Holding S.A. (c)(i)	210,984	0	0.00	5.400% due 09/02/2028	2,800	2,873 4,454	
Toro European CLO DAC 4.812% due 15/02/2034	750		0.20	DrillCo Holding Lux S.A. (c)(i) Intelsat Emergence S.A. (c)(i)	61,796 14,429	1,535 411	0.37 0.10	Total Mexico	-		2.30
4.908% due 12/01/2032	300 _	329 8,798	0.08 2.13	Total Common Stocks	1 1, 123	1,953		NETHERLANDS			
CORPORATE BONDS & NOTE:	S				PAR (000S)			CORPORATE BONDS & NOTES ASR Nederland NV			
ABH Financial Ltd. Via Alfa Hol 2.700% due 11/06/2023 ^	ding Issuance 2,800		0.11	CONVERTIBLE BONDS & NOTE Corestate Capital Holding S.A. (ash or		7.000% due 07/12/2043 Athora Netherlands NV	€ 100	125	0.03
LOAN PARTICIPATIONS AND	ASSIGNMEN	ITS		9.000% PIK) 8.000% due 31/12/2026 ^(b) €	416	241	0.06	7.000% due 19/06/2025 (f)(h)	200	217	0.05
Setanta Aircraft Leasing DAC 7.610% due 05/11/2028	\$ 2,600	2,611	0.64	CORPORATE BONDS & NOTES				0.500% due 21/06/2025 1.500% due 27/09/2031	100 100		0.03 0.02
Total Ireland	_	11,873		Albion Financing SARL 5.250% due 15/10/2026	400	443	0.11	Imperial Brands Finance Nethe 1.750% due 18/03/2033			0.42
ISRAEL SOVEREIGN ISSUES				Altice Financing S.A. 5.750% due 15/08/2029 \$	1,500	1,333	0.32	ING Groep NV		•	
Israel Government Internation				Altice France Holding S.A. 6.000% due 15/02/2028	700	337	0.08	6.500% due 16/04/2025 (f)(h) 6.750% due 16/04/2024 (f)(h)	\$ 1,300 600	1,269 598	0.14
5.000% due 30/10/2026	€ 400 _	452	0.11	Aroundtown S.A. 5.375% due 21/03/2029	800	660	0.16	NE Property BV 3.375% due 14/07/2027	€ 1,500	1,569	0.38
ITALY CORPORATE BONDS & NOTE:	S			Chile Electricity Lux MPC SARL 6.010% due 20/01/2033	1,000	1,026		NN Group NV 4.500% due 15/01/2026 (f)	1,100	1,214	0.29
Banca Monte dei Paschi di Sier 2.625% due 28/04/2025	na SpA 900	971	0,23	Constellation Oil Services Holdi 4.000% PIK)				Q-Park Holding BV 3.500% due 01/02/2025	1,600	1,710	0.41
8.000% due 22/01/2030 Intesa Sanpaolo SpA	1,800	2,006		3.000% due 31/12/2026 (b)	148		0.03	Sandoz Finance BV 4.220% due 17/04/2030	400	459	0.11
5.148% due 10/06/2030 5.500% due 01/03/2028 (f)(h)	£ 100 € 750	116 770		Corestate Capital Holding S.A. (11.000% PIK) 10.000% due 31/12/2026 (b) €			0.03	Syngenta Finance NV 4.892% due 24/04/2025	\$ 1,076		0.26
(7,61)				. 5.555 /5 date 5 // 12/2020 (b)	. 100	110	0.05		, ,,,,,,	.,502	0

PAR	FAIR %	oF ET		PAR	FAIR VALUE	% OF NET			PAR	FAIR VALUE	
DESCRIPTION (000S)	(000S) ASS			(000S)	(000S)		DESCRIPTION		(000S)	(000S)	ASSETS
United Group BV 5.250% due 01/02/2030 € 300 \$	315 0.0	Nova Ljubljanska Banka d.d. 3.400% due 05/02/2030	£	600 \$	575	0.14	5.500% due 13/11/2026 Bellis Acquisition Co. PLC	€	500 \$	195	0.05
Volkswagen International Finance NV)))) ()	Total Slovenia	c	000 \$	1,675		3.250% due 16/02/2026	£	500	593	0.14
3.500% due 17/06/2025 (f) 900	968 0.2			_	1,073	0.11	Greene King Finance PLC			240	
ZF Europe Finance BV	100 0	SOUTH AFRICA					5.106% due 15/03/2034		257	318	0.08
2.000% due 23/02/2026 100 _ Total Netherlands	106 0.0 11,535 2.3						HSBC Holdings PLC 2.804% due 24/05/2032	\$	300	251	0.06
Total Netherlands	11,333 2	AngloGold Ashanti Holdings PLC 3.750% due 01/10/2030		200	174	0.04	2.848% due 04/06/2031		200		0.04
NIGERIA		Sasol Financing USA LLC	¥	200	174	0.04	3.973% due 22/05/2030 4.041% due 13/03/2028		600 300		0.14 0.07
SOVEREIGN ISSUES		6.500% due 27/09/2028		600 _		0.14	5.210% due 11/08/2028	1	,600	1,599	
Nigeria Government International Bond 7.696% due 23/02/2038 \$ 400	329 0.0			_	746	0.18	John Lewis PLC 4.250% due 18/12/2034	£	400	271	0.09
7.875% due 16/02/2032 1,400	1,263 0.3						6.125% due 21/01/2025	_	300		0.09
Total Nigeria	1,592 0.3	Journal and Covernment intern					Lloyds Banking Group PLC				
OMAN		5.650% due 27/09/2047		1,200 _		0.23	4.976% due 11/08/2033	\$	400	390	0.09
SOVEREIGN ISSUES		Total South Africa		_	1,709	0.41	Market Bidco Finco PLC 4.750% due 04/11/2027	€ 1	,500	1,490	0.36
Oman Government International Bond		SPAIN					Mitchells & Butlers Finance PLC				
6.750% due 17/01/2048 1,000 _	1,049 0.2	CORPORATE BONDS & NOTES					5.789% due 15/12/2030 6.135% due 15/12/2030		178 713		0.05
PANAMA		Banco Bilbao Vizcaya Argentaria					6.469% due 15/09/2032		332		0.10
SOVEREIGN ISSUES		6.000% due 15/01/2026 (f)(h) 6.138% due 14/09/2028	€ \$	800 600		0.21 0.15	NatWest Group PLC		700		
Panama Government International Bond		Lorca Telecom Bondco S.A.	¥	000	017	0.13	6.000% due 29/12/2025 (f)(h) Pinnacle Bidco PLC	\$ 1	,700	1,648	0.40
6.853% due 28/03/2054 1,550	1,454 0.3		€	300 _		0.08	10.000% due 11/10/2028	£	600	797	0.19
PERU		Total Spain		_	1,821	0.44	Santander UK Group Holdings F				
CORPORATE BONDS & NOTES		SRI LANKA					3.823% due 03/11/2028 6.750% due 24/06/2024 (f)(h)		,500 700	1,411	0.34 0.22
Credicorp Capital Sociedad Titulizadora S.	Δ	SOVEREIGN ISSUES					SW Finance PLC	L	700	033	0.22
10.100% due 15/12/2043 PEN 3,900	1,063 0.2	Sri Lanka Government Internation	onal	Bond			7.375% due 12/12/2041		300	411	0.10
SOVEREIGN ISSUES		7.550% due 28/03/2030 ^	\$	525		0.07	Virgin Media Secured Finance P 4.250% due 15/01/2030		000	2 120	0.76
Peru Government International Bond		7.850% due 14/03/2029 ^ Total Sri Lanka		600 _		0.07	Virgin Money UK PLC	2	2,800	3,130	0.76
8.750% due 21/11/2033 \$ 1,000	1,261 0.3			_	300	0.14	4.000% due 03/09/2027	1	,400	1,694	0.41
Total Peru	2,324 0.5						Vmed O2 UK Financing PLC	C	400	400	0.10
ROMANIA		CORPORATE BONDS & NOTES					3.250% due 31/01/2031	€	400 _	18,486	0.10
SOVEREIGN ISSUES		Volvo Car AB 4.250% due 31/05/2028 (j)	€	500	559	0.14			_		7.70
Romania Government International Bond		3.	u	500_	333	0.11	NON-AGENCY MORTGAGE-BA		D SEC	URITIES	
2.000% due 14/04/2033 € 600	498 0.						Towd Point Mortgage Funding 6.365% due 20/10/2051		,340	1,710	0.41
2.875% due 13/04/2042 600 5.000% due 27/09/2026 2,000	450 0.1 2,271 0.1						Total United Kingdom	'	,540 _	20,196	
6.375% due 18/09/2033 600 _	702 0.	4 282% due 09/01/2028	\$	700	679	0.16	<u> </u>			-,	
Total Romania	3,921 0.9		•				UNITED STATES				
RUSSIA		TURKEY SOVEREIGN ISSUES					ASSET-BACKED SECURITIES				
SOVEREIGN ISSUES			al Da	and a			Aames Mortgage Investment To 6.250% due 25/10/2035	rust \$	88	86	0.02
Russia Government International Bond		Turkey Government International 4.875% due 16/04/2043		1,200	879	0.21	Accredited Mortgage Loan Trus	t			
5.250% due 23/06/2047 ^ \$ 200 _	71 0.0			3,525	2,773		6.190% due 25/09/2035		22_		0.01
SAUDI ARABIA		Total Turkey		_	3,652	0.88	ACE Securities Corp. Home Equ 5.840% due 25/02/2037		oan Tru 2,416	1,022	0.25
SOVEREIGN ISSUES		UKRAINE					6.070% due 25/02/2036		58		0.01
Saudi Arabia Government International Bo		CORPORATE BONDS & NOTES					Ameriquest Mortgage Securitie	s, In	c. Asse	t-Backed	ł
3.450% due 02/02/2061 1,400 4.500% due 26/10/2046 1,200	988 0.2 1,065 0.2	NPC Ukrenergo					Pass-Through Certificates 5.940% due 25/11/2035		50	48	0.01
4.875% due 18/07/2033 2,500	2,556 0.6			800 _	217	0.05	8.845% due 25/11/2032		450	446	0.11
Total Saudi Arabia	4,609 1.	SOVEREIGN ISSUES					Argent Securities Trust 5.790% due 25/05/2036		559	127	0.03
SENEGAL		Ukraine Government Internation	nal E	Bond			Bear Stearns Asset-Backed Secu	ıritie			0.03
SOVEREIGN ISSUES		4.375% due 27/01/2032 6.750% due 20/06/2028	€	4,400 200	1,011	0.25	5.401% due 25/06/2035		472	462	0.11
Senegal Government International Bond		8.994% due 01/02/2026	\$	300		0.02	7.270% due 25/07/2034 Carrington Mortgage Loan Trus		21	22	0.01
5.375% due 08/06/2037 € 200 _	164 0.0				1,155	0.28	5.730% due 25/02/2037	·	682	628	0.15
SERBIA		Total Ukraine		_	1,372	0.33	6.520% due 25/05/2035		244	235	0.06
SOVEREIGN ISSUES		UNITED ARAB EMIRATES					Countrywide Asset-Backed Cert 6.570% due 25/05/2047	ifica	ntes 741	583	0.14
Serbia Government International Bond		CORPORATE BONDS & NOTES					Countrywide Asset-Backed Cert	tifica			3.1.7
1.500% due 26/06/2029 800	747 0.	DAL JUNUN DIIC LLU.					3.508% due 25/03/2036		56		0.01
6.500% due 26/09/2033 \$ 1,000 _ Total Serbia	1,029 0.2	J.730 /0 duc 13/02/2020		900 _	866	0.21	5.650% due 25/11/2047 5.950% due 25/02/2037	1	,600	1,451	0.12 0.35
IUIAI SEIDIA	1,776 0.4	UNITED KINGDOM					5.995% due 25/08/2036	1	,961	1,896	0.46
SLOVENIA		CORPORATE BONDS & NOTES					6.310% due 25/10/2047 6.520% due 25/11/2034	1	,753 38	1,677 38	0.41
CORPORATE BONDS & NOTES		AGPS BondCo PLC					7.045% due 25/11/2034		117		0.03
Nova Kreditna Banka Maribor d.d.	1 100 0	4.625% due 14/01/2026	€			0.01	Countrywide Asset-Backed Cert 6.030% due 25/04/2034	ifica	ites, Inc 176		0.04
1.875% due 27/01/2025 € 1,000	1,100 0.2	5.000% due 27/04/2027		500	180	0.05	0.030 /0 due 23/04/2034		1/0	102	0.04

Schedule of Investments Diversified Income Duration Hedged Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Credit Suisse First Boston Mortgag 5.077% due 25/01/2032		ties Corp		COMMON STOCKS ENERGY				2.700% due 10/08/2026 3.375% due 13/11/2025	\$ 700 300	\$ 649	
Ellington Loan Acquisition Trust 6.520% due 25/05/2037	310		0.07	Constellation Oil Services Holding S.A. 'B' (c)(i)	161,700 \$	18	0.00	Fortress Transportation & Infrast 5.500% due 01/05/2028	1,400	1,347	0.33
First Franklin Mortgage Loan Trust 6.745% due 25/07/2034	103	101	0.02	notaling S.A. D (c)(i)	PAR (000S)	10	0.00	6.500% due 01/10/2025 Freedom Mortgage Corp. 6.625% due 15/01/2027	1,237	1,234	
Fremont Home Loan Trust 6.010% due 25/04/2036	279 700		0.06 0.15	CORPORATE BONDS & NOTES Alaska Airlines Pass-Through Tr				Global Atlantic Fin Co. 4.400% due 15/10/2029	1,000	,	0.23
6.400% due 25/06/2035 GSAA Home Equity Trust 5.590% due 25/11/2036	700		0.00		\$ 459	447	0.11	GLP Capital LP 5.750% due 01/06/2028	300		0.07
GSAMP Trust 5.520% due 25/12/2046	24		0.00	4.250% due 15/02/2029 American Airlines Pass-Through	100 Trust	76	0.02	GN Bondco LLC 9.500% due 15/10/2031	500	489	0.12
5.560% due 25/01/2037 5.950% due 25/06/2036	40 188		0.01	3.000% due 15/04/2030 3.150% due 15/08/2033 3.200% due 15/12/2029	67 81 540	71	0.01 0.02 0.12	Goldman Sachs Group, Inc. 2.615% due 22/04/2032	700	588	0.14
5.950% due 25/08/2036 6.205% due 25/09/2035 Home Equity Asset Trust	558 71		0.11	3.350% due 15/12/2025 3.350% due 15/04/2031 3.375% due 01/11/2028	211 345	191	0.05	GTCR W-2 Merger Sub LLC 7.500% due 15/01/2031 Haleon U.S. Capital LLC	500	529	0.13
6.565% due 25/05/2035 Home Equity Mortgage Loan Asset	51 -Backed		0.01	3.575% due 15/07/2029 3.650% due 15/12/2029	267 67	60	0.06	3.375% due 24/03/2029 HCA, Inc.	600	568	0.14
5.850% due 25/06/2036 JPMorgan Mortgage Acquisition Ti	17		0.00	3.650% due 15/08/2030 3.700% due 01/04/2028 American Tower Corp.	206 53		0.05 0.01	5.500% due 01/06/2033 IQVIA, Inc.	1,000	1,016	0.25
4.258% due 25/07/2036 5.660% due 25/03/2047	133 53	52	0.03	3.950% due 15/03/2029 5.900% due 15/11/2033	700 800		0.16 0.21	5.700% due 15/05/2028 JPMorgan Chase & Co.	600		0.15
5.730% due 25/06/2037 5.770% due 25/07/2036 5.770% due 25/03/2037	23 633 400	269	0.01 0.07 0.09	Amgen, Inc. 5.650% due 02/03/2053	600	632	0.15	4.586% due 26/04/2033 Kinder Morgan Energy Partners I			0.23
Long Beach Mortgage Loan Trust 6.010% due 25/05/2046	551	167	0.04	AT&T, Inc. 3.800% due 01/12/2057	800	595	0.14	6.500% due 01/02/2037 6.950% due 15/01/2038	400 200		0.10 0.05
6.070% due 25/02/2036 MASTR Asset-Backed Securities Tru			0.17	Aviation Capital Group LLC 3.500% due 01/11/2027 5.500% due 15/12/2024	600 800		0.13 0.19	Las Vegas Sands Corp. 3.200% due 08/08/2024 3.500% due 18/08/2026	500 600		0.12 0.14
5.670% due 25/08/2036 5.770% due 25/03/2036 6.220% due 25/12/2034	3,669 990 11		0.27 0.22 0.00	Bank of America Corp. 4.571% due 27/04/2033	1,000		0.13	3.900% due 08/08/2029 LifePoint Health, Inc.	300		
6.250% due 25/02/2034 6.370% due 25/04/2034	435 83		0.11	BAT Capital Corp. 3.557% due 15/08/2027	27		0.01	11.000% due 15/10/2030 Marvell Technology, Inc. 5.750% due 15/02/2029	600 500	633	0.15
Morgan Stanley ABS Capital, Inc. T 5.610% due 25/05/2037 5.790% due 25/09/2036	188 232		0.03 0.02	Boeing Co. 3.950% due 01/08/2059	500		0.09	Medline Borrower LP 3.875% due 01/04/2029	500	453	
6.050% due 25/01/2035 6.175% due 25/01/2035	560 290	558	0.02 0.14 0.07	5.705% due 01/05/2040 Booz Allen Hamilton, Inc. 3.875% due 01/09/2028	500 500		0.13	5.250% due 01/10/2029 Midwest Connector Capital Co. L	500 .LC	472	0.11
9.270% due 25/02/2047 New Century Home Equity Loan Tr			0.02	British Airways Pass-Through Ti 4.250% due 15/05/2034			0.02	3.900% due 01/04/2024 Morgan Stanley	100		0.02
8.470% due 25/01/2033 NovaStar Mortgage Funding Trust	172		0.04	Broadcom, Inc. 3.137% due 15/11/2035	508		0.10	5.250% due 21/04/2034 National Fuel Gas Co. 5.200% due 15/07/2025	700		0.17
5.630% due 25/09/2037 Option One Mortgage Loan Trust 5.690% due 25/01/2037	161 245		0.04	3.187% due 15/11/2036 Cantor Fitzgerald LP	1,015	823	0.20	NCR Atleos Corp. 9.500% due 01/04/2029	600		0.05
Park Place Securities, Inc. Asset-Ba Pass-Through Certificates		155	0.03	7.200% due 12/12/2028 Charter Communications Opera			0.10	Netflix, Inc. 4.875% due 15/06/2030	1,400		0.34
6.520% due 25/09/2034 7.270% due 25/12/2034	15 461		0.00 0.11	3.850% due 01/04/2061 Community Health Systems, Inc.			0.18	Newell Brands, Inc. 6.500% due 01/04/2046	400	333	0.08
Renaissance Home Equity Loan Tru 5.340% due 25/01/2037	1,336	453	0.11	8.000% due 15/03/2026 Coty, Inc. 6.625% due 15/07/2030	149	1,028		NextEra Energy Operating Partners 7.250% due 15/01/2029	e rs LP 400	419	0.10
Residential Asset Securities Corp. 7 6.160% due 25/11/2035 6.175% due 25/09/2035	f rust 47 609		0.01 0.14	Credit Acceptance Corp. 9.250% due 15/12/2028	400		0.10	NGPL PipeCo LLC 7.768% due 15/12/2037	1,400	1,561	0.38
6.355% due 25/01/2034 Saxon Asset Securities Trust	22		0.01	Crown Castle, Inc. 2.100% due 01/04/2031	700		0.14	Noble Finance LLC 8.000% due 15/04/2030 NuStar Logistics LP	450	469	0.11
5.935% due 25/03/2036 Securitized Asset-Backed Receivab		Trust	0.07	2.250% due 15/01/2031 5.000% due 11/01/2028	800 700		0.16 0.17	5.625% due 28/04/2027 Occidental Petroleum Corp.	600	598	0.15
5.650% due 25/07/2036 6.145% due 25/01/2035	85 18		0.01	CVS Health Corp. 3.250% due 15/08/2029	500	466	0.11	6.625% due 01/09/2030 7.875% due 15/09/2031	700 1,700		0.18 0.47
Soundview Home Loan Trust 5.935% due 25/06/2036 Structured Asset Investment Loan	4,824	4,018	0.97	DAE Funding LLC 3.375% due 20/03/2028 DISH DBS Corp.	600	554	0.13	OneMain Finance Corp. 9.000% due 15/01/2029	500	529	0.13
5.850% due 25/03/2036 6.100% due 25/11/2035	71 258		0.02 0.06	5.750% due 01/12/2028 Elevance Health, Inc.	600	480	0.12	Organon & Co. 2.875% due 30/04/2028 Pacific Gas & Electric Co.	€ 3,100	3,154	0.76
Structured Asset Securities Corp. N 6.470% due 25/08/2037	lortgag e 91		rust 0.02	4.750% due 15/02/2033 Energy Transfer LP	600	600	0.15	3.300% due 15/03/2027 3.300% due 01/08/2040	\$ 100 1,800	94 1,320	0.02 0.32
Structured Asset Securities Corp. T 6.160% due 25/09/2035	199	187	0.05	7.500% due 01/07/2038 EnLink Midstream LLC	2,000	2,318		3.750% due 01/07/2028 4.450% due 15/04/2042	200 100	81	0.05
Truman Capital Mortgage Loan Tru 5.730% due 25/03/2036	300		0.07	5.375% due 01/06/2029 EQT Corp.	300		0.07	4.500% due 01/07/2040 4.600% due 15/06/2043 4.650% due 01/08/2028	850 200 300	165	0.17 0.04 0.07
WaMu Asset-Backed Certificates W 5.620% due 25/01/2037	/aMu Tru 165 _		0.03	3.625% due 15/05/2031 Ford Motor Credit Co. LLC 2.330% due 25/11/2025	400 € 1,500	358 1,611	0.09	Plains All American Pipeline LP 5.150% due 01/06/2042	1,500	1,359	0.33
	-	24,43/	J.3L	2.386% due 17/02/2026	300		0.39	6.650% due 15/01/2037	200	214	0.05

	PAR	FAIR VALUE	% OF NET		AR V	FAIR ALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)	(000S)	ASSETS	NON-AGENCY MORTGAGE-BACKED S			ASSETS	U.S. GOVERNMENT AGENC	(000S)	(000S)	ASSETS
PRA Group, Inc. 8.375% due 01/02/2028	\$ 700 \$	674	0.16	Banc of America Alternative Loan Trust				Uniform Mortgage-Backed S	ecurity		
RLJ Lodging Trust LP 3.750% due 01/07/2026	200	190	0.05	5.870% due 25/01/2037 \$ Sanc of America Funding Trust	79 \$	59	0.01	5.500% due 01/12/2052 \$ Uniform Mortgage-Backed S	919 ! ecurity, TB		0.22
Rockies Express Pipeline LLC 4.800% due 15/05/2030	700	641	0.16	5.061% due 20/01/2047	11	35	0.01	5.000% due 01/02/2054 5.500% due 01/02/2054	9,200 11,100	9,106 11,150	2.21 2.70
4.950% due 15/07/2029	300	287	0.07	BCAP LLC Trust 6.250% due 26/08/2036 1,93	25	850	0.21	6.000% due 01/02/2054 6.500% due 01/02/2054	13,600 20,900	13,810 21,417	3.34 5.19
San Diego Gas & Electric Co. 4.950% due 15/08/2028	600	613	0.15	Bear Stearns Adjustable Rate Mortgage 7.660% due 25/02/2036	Trust	75	0.02	0.300 /0 due 01/02/2034	20,900	56,408	
Sirius XM Radio, Inc. 4.125% due 01/07/2030	400	357	0.09	Citigroup Mortgage Loan Trust 3.772% due 25/10/2046	19	17	0.00	U.S. TREASURY OBLIGATION	NS		
Sitio Royalties Operating Partn 7.875% due 01/11/2028	nership LP 450	467	0.11	7.780% due 25/10/2035	58		0.01	U.S. Treasury Bonds 3.875% due 15/05/2043	4,100	3,910	0.95
Southern California Edison Co. 4.000% due 01/04/2047	200	163	0.04	Countrywide Alternative Loan Trust 5.870% due 25/07/2036	3		0.00	4.375% due 15/08/2043	2,900	2,961 6,871	0.72 1.67
Spirit AeroSystems, Inc.				5.892% due 20/05/2046 26 5.970% due 25/04/2036 55	37	218	0.06	Total United States		174,030	
9.375% due 30/11/2029 9.750% due 15/11/2030	100 400	110 430	0.03 0.10	6.000% due 25/02/2037 85	50	362	0.02	VENEZUELA			
Sprint Capital Corp. 6.875% due 15/11/2028	1,385	1,502	0.36		95 10		0.03	CORPORATE BONDS & NOT	ES		
Standard Industries, Inc. 2.250% due 21/11/2026	€ 1,800	1,886	0.46	Countrywide Home Loan Mortgage Pas 4.377% due 25/03/2037	s-Throu 8		rust 0.00	Petroleos de Venezuela S.A. 6.000% due 16/05/2034	1,600	184	0.04
T-Mobile USA, Inc. 2.550% due 15/02/2031	\$ 400	345	0.08		17 34		0.00	0.000 /0 due 10/03/2034	1,000	104	0.04
4.950% due 15/03/2028	500	507	0.08		56		0.01	SOVEREIGN ISSUES		_	
Tallgrass Energy Partners LP 5.500% due 15/01/2028	500	473	0.11	6.500% due 25/11/2036			0.12	Venezuela Government Inter 6.000% due	national B	ond	
6.000% due 31/12/2030 Time Warner Cable LLC	300	279	0.07	Credit Suisse First Boston Mortgage Se 6.500% due 25/04/2033	curities 0		0.00	09/12/2020 ^ 7.000% due	241	34	0.01
5.875% due 15/11/2040	500	453	0.11	Credit Suisse Mortgage Capital Certific 3.500% due 26/04/2038	ates 72	70	0.02	31/03/2048 ^ 7.750% due	1,528	234	0.06
TransDigm, Inc. 7.125% due 01/12/2031	400	420	0.10	4.817% due 27/09/2035	91		0.02	13/10/2029 ^	1,900	270 538	0.06
U.S. Acute Care Solutions LLC 6.375% due 01/03/2026	75	63	0.02	First Horizon Mortgage Pass-Through T 5.967% due 25/09/2035	rust 12	11	0.00	Total Venezuela	-	722	0.13
U.S. Airways Pass-Through Trus 3.950% due 15/05/2027	st 152	145	0.04	HarborView Mortgage Loan Trust 5.910% due 19/05/2035	17	134	0.03	SHORT-TERM INSTRUMEN	TS		
United Airlines Pass-Through T	rust			5.950% due 19/06/2035 6.012% due 20/10/2045	3 36		0.00	ARGENTINA TREASURY BIL	LS		
2.900% due 01/11/2029 3.450% due 01/06/2029	83 127	72 118	0.02 0.03	6.090% due 19/11/2035	3		0.00	(34.368)% due 20/05/2024 (d)(e) ARS	2,951	5	0.00
3.450% due 07/01/2030 3.500% due 01/09/2031	137 152	122 139	0.03	HSI Asset Securitization Corp. Trust 5.910% due 25/11/2035 1,34	11 1,3	271	0.31	HUNGARY TREASURY BILLS			
4.150% due 11/10/2025 5.875% due 15/04/2029	242 2,135	241 2,164	0.06	IndyMac Mortgage Loan Trust 3.088% due 25/06/2037	10	Q	0.00	10.900% due 04/01/2024 (d)(e) HUF	664,000	1,918	0.46
Venture Global Calcasieu Pass	LLC	2,104		4.259% due 25/12/2036	2	2	0.00	Total Short-Term Instruments	004,000	1,923	0.46
6.250% due 15/01/2030 Venture Global LNG, Inc.	1,000	996	0.24	5.830% due 25/07/2047 Lehman Mortgage Trust	53	36	0.01	Total Transferable Securities		363,886	88.14
8.125% due 01/06/2028 Verizon Communications, Inc.	2,200	2,224	0.54	6.000% due 25/09/2037 10 Luminent Mortgage Trust	00	93	0.02		SHARES		
2.355% due 15/03/2032	2,200	1,831	0.44	5.870% due 25/10/2046 63	38	560	0.14	INVESTMENT FUNDS COLLECTIVE INVESTMENT S	CHEMES		
VICI Properties LP 3.500% due 15/02/2025	200	195	0.05	Merrill Lynch Mortgage Investors Trust 4.347% due 25/05/2036	3		0.00	PIMCO Funds: Global			
3.875% due 15/02/2029 4.500% due 15/01/2028	250 250	230 239	0.06	6.130% due 25/11/2029 Morgan Stanley Mortgage Loan Trust	1	1	0.00	Investors Series plc - US Short-Term Fund (g)	2,699,973	27,324	6.62
Walgreens Boots Alliance, Inc.	C 200	265	0.00	4.768% due 25/03/2036	29		0.01	PIMCO US Paller Short			
3.600% due 20/11/2025 Wells Fargo & Co.	£ 300	365	0.09	Nomura Asset Acceptance Corp. Altern 5.470% due 25/08/2035	ative Lo 0		0.00	PIMCO US Dollar Short- Term Floating NAV	,281,816	12 772	2.00
5.574% due 25/07/2029 WMG Acquisition Corp.	\$ 850	868	0.21	Residential Accredit Loans, Inc. Trust 5.870% due 25/05/2047	58	51	0.01	Fund (g)	,201,010	12,773 40,097	3.09 9.71
3.000% due 15/02/2031 XPO, Inc.	1,100	944	0.23	Structured Adjustable Rate Mortgage L 5.910% due 25/06/2037			0.03	EXCHANGE-TRADED FUNDS			
6.250% due 01/06/2028	500 _		0.12	Structured Asset Mortgage Investment	s Trust			PIMCO ETFs plc - PIMCO US Dollar Short Maturity			
LOAN DARTICIDATIONS AND	ASSIGNMEN	74,785	10.11	5.890% due 25/09/2047 5.			0.08	UCITS ETF (g)	5,570	555	0.14
Avolon TLB Borrower (U.S.) LLC		NIS		SunTrust Alternative Loan Trust 5.750% due 25/12/2035	1	1	0.00	Total Investment Funds	9	40,652	9.85
7.708% due 22/06/2028	0	0	0.00	Thornburg Mortgage Securities Trust							
CenturyLink, Inc. 7.720% due 15/03/2027	1,222	847	0.21	WaMu Mortgage Pass-Through Certific		ıst	0.00				
Charter Communications Opera 7.133% due 01/02/2027	ating LLC 2,568	2,571	0.62	6.212% due 25/11/2042 Washington Mutual Mortgage Pass-Thr	5 ouah	5	0.00				
CommScope, Inc. 8.720% due 06/04/2026	479	429	0.10	Certificates Trust	25	37	0.01				
Standard Industries, Inc.							1.54				
7.721% due 22/09/2028	1,303 _	1,307 5,154									
	_										

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

REPURCHAS	E AGREEN	MENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	5.470%	02/01/2024	03/01/2024	\$ 32,200	U.S. Treasury Notes 1.250% due 15/08/2031	\$ (32,903)	\$ 32,200	\$ 32,205	7.80
	5.510	02/01/2024	03/01/2024	100	U.S. Treasury Notes 2.125% due 15/05/2025	(102)	100	100	0.02
BSN	5.340	29/12/2023	02/01/2024	34,900	U.S. Treasury Notes 2.625% due 31/07/2029	(35,656)	34,900	34,921	8.46
FICC	2.600	29/12/2023	02/01/2024	2,352	U.S. Treasury Notes 4.875% due 30/11/2025	(2,399)	2,352	2,353	0.57
Total Repurcha	se Agreeme	ents				\$ (71,060)	\$ 69,552	\$ 69,579	16.85

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	8	\$ 17	0.00
Euro-Bund 10-Year Bond March Futures	Long	03/2024	25	114	0.03
U.S. Treasury 2-Year Note March Futures	Long	03/2024	160	343	0.08
U.S. Treasury 5-Year Note March Futures	Short	03/2024	8	(1)	0.00
U.S. Treasury 10-Year Note March Futures	Long	03/2024	479	1,837	0.45
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	115	(662)	(0.16)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	103	1,332	0.32
United Kingdom Long Ğilt March Futures	Long	03/2024	13	116	0.03
				\$ 3,096	0.75
Total Financial Derivative Instruments Dealt in on a Regulated Market	\$ 3,096	0.75			

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 1,900	\$ (15)	0.00
AT&T, Inc.	1.000	20/06/2028	300	5	0.00
Boeing Co.	1.000	20/12/2026	500	6	0.00
Carnival Corp.	1.000	20/12/2028	400	50	0.01
Charter Communications, Inc.	5.000	20/12/2027	1,000	33	0.01
Ford Motor Credit Co. LLC	5.000	20/06/2027	1,000	42	0.01
Glencore Finance Europe Ltd.	5.000	20/12/2025	€ 2,400	(309)	(0.08)
Marks & Spencer PLC '	1.000	20/12/2024	2,600	150	0.04
Rolls-Royce PLC	1.000	20/12/2024	4,000	26	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)					
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
CDX.HY-41 5-Year Index	5.000%	20/12/2028	\$ 33,165	\$ 1,783	0.43

\$ (12)

0.00

INTERES	T RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 500	\$(111)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	900	(104)	(0.03)
Receive	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	2,800	(204)	(0.05)
Receive	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	4,000	(101)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	¥ 940,000	69	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 67,100	(146)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	22,300	3,695	0.89
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2025	33,800	3,204	0.78
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	20,600	(62)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	14,000	517	0.13
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	23,300	1,900	0.46
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	43,600	2,052	0.50
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	82,000	599	0.15
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2026	27,700	(287)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	1,900	(5)	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.750%	21/06/2025	\$ 27,900	\$ 553	0.13
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	6,400	5	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/12/2026	13,700	145	0.03
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 1,200	16	0.00
Pay	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 7,600	112	0.03
Receive	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 3,600	(220)	(0.05)
Pay	6-Month EUR-EURIBOR	3.000	20/03/2034	2,100	2	0.00
Receive	6-Month EUR-EURIBOR	3.250	20/03/2029	22,900	(926)	(0.22)
Receive	6-Month EUR-EURIBOR	3.500	20/03/2026	23,000	(408)	(0.10)
					\$ 10,295	2.49
Total Cent	rally Cleared Financial Derivative Instruments				\$ 12,066	2.92

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

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

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

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount(2)	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	Brazil Government International Bond	1.000%	20/12/2028	\$ 1,400	\$ (28)	\$ 9	\$ (19)	(0.01)
	South Africa Government International Bond	1.000	20/06/2028	2,000	(174)	105	(69)	(0.02)
BPS	Brazil Government International Bond	1.000	20/12/2028	1,300	(25)	7	(18)	0.00
BRC	Indonesia Government International Bond	1.000	20/06/2031	5,500	(236)	222	(14)	0.00
GST	ADLER Real Estate AG	5.000	20/12/2026	€ 700	(4)	(134)	(138)	(0.03)
MYC	South Africa Government International Bond	1.000	20/06/2028	\$ 2,200	(128)	52	(76)	(0.02)
					\$ (595)	\$ 261	\$ (334)	(80.0)

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

EODV	NADD EO	DEICH C	HIDDENICA	CONTRACTS
FURV	VAND FU	MEIGIN C	UNNEWL	COMINACIS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 511	\$ 649	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	PEN 3,534	952	0	(1)	(1)	0.00
BPS	01/2024	€ 2,231	2,424	0	(41)	(41)	(0.01)
	01/2024	£ 1,950	2,473	0	(12)	(12)	0.00
	01/2024	HUF 133,784	381	0	(5)	(5)	0.00
	01/2024	¥ 28,700	195	0	(9)	(9)	0.00
	01/2024	\$ 814	£ 643	6	0	6	0.00
	01/2024	3	HUF 1,017	0	0	0	0.00
BRC	01/2024	£ 144	\$ 181	0	(3)	(3)	0.00
	01/2024	\$ 5,300	€ 4,848	56	0	56	0.01
	04/2024	450	TRY 14,577	0	(6)	(6)	0.00
CBK	01/2024	HUF 9,566	\$ 27	0	0	0	0.00
	01/2024	\$ 1,101	€ 1,019	25	0	25	0.01
	02/2024	BRL 1,403	\$ 274	0	(15)	(15)	(0.01)
GLM	01/2024	£ 163	208	0	` 0	0	0.00
	01/2024	PEN 380	102	0	(1)	(1)	0.00
	01/2024	\$ 99	MXN 1,736	3	`o´	`3	0.00
JPM	01/2024	HUF 498,012	\$ 1,417	0	(22)	(22)	(0.01)
MBC	01/2024	AUD 32	21	0	`(1)	(1)	0.00
	01/2024	\$ 1,902	€ 1,746	28	0	28	0.01
MYI	01/2024	€ 21	\$ 24	0	0	0	0.00
	01/2024	HUF 21,372	61	Ō	(1)	(1)	0.00
	01/2024	\$ 334	€ 302	0	0	0	0.00
	01/2024	1,027	£ 804	Õ	(2)	(2)	0.00
RYL	01/2024	£ 177	\$ 223	Ö	(3)	(3)	0.00
UAG	01/2024	€ 75,288	82,814	Ŏ	(372)	(372)	(0.09)
5, 15	01/2024	£ 10,592	13,404	0	(99)	(99)	(0.03)
				\$ 118	\$ (595)	\$ (477)	(0.12)

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,788	\$ 1,954	\$ 0	\$ (22)	\$ (22)	(0.01)
	01/2024	\$ 2,105	€ 1,926	24	0	24	0.01
CBK	01/2024	€ 3,556	\$ 3,851	1	(79)	(78)	(0.02)
	01/2024	\$ 86	€ 80	2	0	2	0.00
DUB	01/2024	€ 8,839	\$ 9,534	0	(232)	(232)	(0.06)
MBC	01/2024	707	766	0	(15)	(15)	0.00
	01/2024	\$ 34,607	€ 31,475	171	0	171	0.04
MYI	01/2024	34,608	31,487	182	0	182	0.05
UAG	01/2024	33,198	30,181	149	0	149	0.04
				\$ 529	\$ (348)	\$ 181	0.05

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 8,497	£ 6,699	\$ 43	\$ 0	\$ 43	0.01
BPS	01/2024	27,777	21,943	196	0	196	0.05
BRC	01/2024	374	296	3	0	3	0.00
CBK	01/2024	£ 115	\$ 146	0	(1)	(1)	0.00
	01/2024	\$ 39	£ 31	0	0	0	0.00
GLM	01/2024	£ 111	\$ 141	0	0	0	0.00
MBC	01/2024	804	1,024	0	(1)	(1)	0.00
	01/2024	\$ 2,284	£ 1,801	12	0	12	0.00
MYI	01/2024	£ 74	\$ 93	0	(1)	(1)	0.00
SCX	01/2024	\$ 81,647	£ 64,550	643	0	643	0.16
SSB	01/2024	£ 38	\$ 48	0	(1)	(1)	0.00
	01/2024	\$ 81,452	£ 64,550	839	0	839	0.20
UAG	01/2024	£ 29,548	\$ 37,404	0	(265)	(265)	(0.06)
	01/2024	\$ 81,636	£ 64,507	600	0	600	0.14
				\$ 2,336	\$ (269)	\$ 2,067	0.50
Total OTC Financial Derivative Instru	uments					\$ 1,437	0.35
Total Investments						\$ 490,689	118.86
Other Current Assets & Liabilities						\$ (77,850)	(18.86)
Net Assets						\$ 412,839	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.17%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 18	\$ 18	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00
DrillCo Holding Lux S.A.	08/06/2023	1,233	1,535	0.37
Intelsat Emergence S.A.	24/02/2020 - 01/05/2020	1,289	411	0.10
		\$ 2,540	\$ 1,964	0.47

⁽j) Security with an aggregate fair value of \$559 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$20,224 (31 December 2022: \$19,045) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$290 (31 December 2022: \$1,278) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

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

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 5	\$ 360,156	\$ 3,725	\$ 363,886
Investment Funds	40,097	555	0	40,652
Repurchase Agreements	0	69,552	0	69,552
Financial Derivative Instruments ⁽³⁾	247	16,352	0	16,599
Totals	\$ 40,349	\$ 446,615	\$ 3,725	\$ 490,689

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

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 399,799	\$ 1,785	\$ 401,584
Investment Funds	55,254	552	0	55,806
Repurchase Agreements	0	102,832	0	102,832
Financial Derivative Instruments ⁽³⁾	1,425	12,723	0	14,148
Totals	\$ 56,679	\$ 515,906	\$ 1,785	\$ 574,370

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

Reverse Repurchase Agreements as at 31 December 2023:

					Reverse	
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase Agreements	% of Net Assets
JML	0.500%	30/10/2023	TBD ⁽¹⁾	€ (478)	\$ (529)	(0.13)
Total Reverse Repurchase Agreements					\$ (529)	(0.13)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (14)	\$ 0	\$ (14)
BOA	(48)	0	(48)	(31)	0	(31)
BPS	119	0	119	104	0	104
BRC	36	0	36	(270)	208	(62)
CBK	(67)	0	(67)	1,636	(1,510)	126
DUB	(232)	290	58	N/A	N/A	N/A
GLM	2	0	2	(204)	270	66
GST	(138)	0	(138)	(179)	0	(179)
JPM	(22)	0	(22)	27	(80)	(53)
MBC	194	(390)	(196)	(1,015)	800	(215)
MYC	(76)	0	(76)	N/A	N/A	N/A
MYI	178	(390)	(212)	4	(28)	(24)
RYL	(3)	0	(3)	N/A	N/A	N/A
SCX	643	(910)	(267)	1,547	(1,450)	97
SSB	838	(730)	108	N/A	N/A	N/A
TOR	N/A	N/A	N/A	65	(120)	(55)
UAG	13	0	13	26	0	26

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

Schedule of Investments Diversified Income Duration Hedged Fund (Cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	49.72	38.87
Transferable securities dealt in on another regulated market*	38.05	30.57
Other transferable securities	0.37	1.69
Investment funds	9.85	9.88
Repurchase agreements	16.85	18.21
Financial derivative instruments dealt in on a regulated market	0.75	0.25
Centrally cleared financial derivative instruments	2.92	1.95
OTC financial derivative instruments	0.35	0.30
Reverse repurchase agreements	(0.13)	N/A

 $^{^{\}star}$ As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Angola	0.23	N/A
Argentina	0.72	0.45
Australia	0.13	N/A
Belarus	N/A	0.05
Bermuda	0.74	0.54
Brazil	0.02	0.00
Canada	1.12	0.42
Cayman Islands	3.08	2.11
China	N/A	0.09
China Colombia	0.01 0.96	0.08
Costa Rica	0.96	0.40 N/A
	0.08 N/A	0.17
Cyprus Denmark	0.22	0.17
Dominican Republic	0.22	0.13
Ecuador	0.40	0.24
Egypt	0.40	0.59
Finland	0.03	0.09
France	2.21	3.32
Germany	1.82	3.45
Ghana	0.18	0.06
Guatemala	0.26	N/A
Guernsey, Channel Islands	0.10	0.43
Hong Kong	0.10	1.08
Hungary	0.54	N/A
India	N/A	0.05
Indonesia	1.19	0.45
Ireland	2.88	2.38
Israel	0.11	N/A
Italy	2.86	4.15
Ivory Coast	0.44	N/A
Japan	0.35	1.11
Jersey, Channel Islands	1.52	1.16
Kazakhstan	0.18	N/A
Luxembourg	4.17	5.22
Macedonia	0.08	0.05
Mauritius	N/A	0.13
Mexico	2.30	1.67
Multinational	N/A	0.42
Netherlands	2.79	3.96
Nigeria	0.39	0.44
Oman	0.25	0.27
Panama	0.35	N/A
Peru	0.56	N/A
Qatar	N/A	0.22
Romania	0.95	0.14
Russia	0.02	0.14
Saudi Arabia	1.12	N/A
Senegal Serbia	0.04 0.43	N/A N/A
Serdia Slovenia	0.43 0.41	0.27
South Africa	0.41	0.27
Spain	0.44	0.62
Sri Lanka	0.14	0.02
Sweden	0.14	0.35
Switzerland	0.14	0.58
Turkey	0.10	0.85
Ukraine	0.00	0.20
United Arab Emirates	0.33	0.15
United Kingdom	4.89	4.30
United States	42.15	22.26
Venezuela	0.17	0.07
Virgin Islands (British)	N/A	0.08
Short-Term Instruments	0.46	5.18
	55	5

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Investment Funds	9.85	9.88
Repurchase Agreements	16.85	18.21
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.75	0.25
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.12)
Credit Default Swaps on Credit Indices — Sell Protection	0.43	0.23
Interest Rate Swaps	2.49	1.84
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.08)	(0.01)
Forward Foreign Currency Contracts	(0.12)	(0.46)
Hedged Forward Foreign Currency Contracts	0.55	0.77
Other Current Assets & Liabilities	(18.86)	(1.72)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION EGYPT	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION INDONESIA	PAR (000S)	FAIR VALUE (000S)	
ARGENTINA				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				Egypt Government Internationa 6.375% due 11/04/2031	al Bond € 400 \$	205	0.50	Perusahaan Penerbit SBSN Indon- 4.700% due 06/06/2032	esia \$ 500 :	¢ 505	0.88
Argentina Government International 3.500% due 09/07/2041 \$		\$ 308	0.53	EL SALVADOR	€ 400 3	203	0.30	IRELAND	ŷ 300 ·	4 303	0.00
BERMUDA				SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				El Salvador Government Interna 7.650% due 15/06/2035	ational Bond \$ 150		0.20	AIB Group PLC 5.250% due 23/10/2031	€ 100	120	0.21
NCL Corp. Ltd. 8.375% due 01/02/2028	200	212	0.37		ÿ 150 _	110	0.20	Bank of Ireland Group PLC	¢ 200	202	0.25
BRAZIL				FRANCE CORPORATE BONDS & NOTES				6.253% due 16/09/2026 GE Capital UK Funding Unlimited	\$ 200 Co .	202	0.35
CORPORATE BONDS & NOTES				Altice France S.A.				5.875% due 18/01/2033	£ 50	69	0.12
Banco BTG Pactual S.A. 2.750% due 11/01/2026	100	94	0.16	5.125% due 15/07/2029 11.500% due 01/02/2027 (a)(g)	300 € 150		0.41 0.29	Perrigo Finance Unlimited Co. 4.650% due 15/06/2030	\$ 200		0.32
	100		0.10	AXA S.A.	100	110	0.24	Total Ireland		573	1.00
SOVEREIGN ISSUES Brazil Government International Bono	4			5.500% due 11/07/2043 BNP Paribas S.A.	100	119	0.21	ITALY			
5.000% due 27/01/2045	200		0.29	8.500% due 14/08/2028 (d)(f)	\$ 200	210	0.37	CORPORATE BONDS & NOTES			
6.250% due 18/03/2031	200		0.36 0.65	Cerba Healthcare SACA 3.500% due 31/05/2028	€ 200	185	0.32	Intesa Sanpaolo SpA 8.248% due 21/11/2033	50	54	0.10
Total Brazil			0.81	Crown European Holdings S.A.	100	100	0.10	Mundys SpA 1.875% due 12/02/2028	€ 200	202	0.35
CANADA				2.875% due 01/02/2026 Electricite de France S.A.	100	109	0.19	Nexi SpA	€ 200	203	0.55
CORPORATE BONDS & NOTES				9.125% due 15/03/2033 (d)	\$ 125	140	0.24	2.125% due 30/04/2029 Telecom Italia SpA	100	98	0.17
Air Canada Pass-Through Trust 5.250% due 01/10/2030	374	367	0.64	Forvia SE 2.375% due 15/06/2029	€ 200	202	0.35	1.625% due 18/01/2029 7.875% due 31/07/2028	100 100		0.17 0.21
	3/4	307	0.04	JCDecaux SE 5.000% due 11/01/2029	100	116	0.20	Total Italy	100		1.00
CAYMAN ISLANDS CORPORATE BONDS & NOTES				Loxam S.A.S. 4.500% due 15/02/2027	100		0.19	IVORY COAST			
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	100	89	0.16	Societe Generale S.A.	¢ 200	211	0.27	SOVEREIGN ISSUES	i I D		
Seagate HDD Cayman				6.691% due 10/01/2034 Vilmorin & Cie S.A.	\$ 200	211	0.37	Ivory Coast Government Internat 6.125% due 15/06/2033	\$ 100		0.16
3.125% due 15/07/2029 5.750% due 01/12/2034	50 200		0.07 0.33	1.375% due 26/03/2028	€ 100 _		0.16	JAPAN			
Total Cayman Islands		322	0.56	Total France	_	1,897	3.30	CORPORATE BONDS & NOTES			
CHILE				GERMANY CORPORATE BONDS & NOTES				Mitsubishi UFJ Financial Group, Ir 5.475% due 22/02/2031	nc. 200	205	0.36
SOVEREIGN ISSUES				Deutsche Bank AG				Mizuho Financial Group, Inc.			
Chile Government International Bond 3.100% due 07/05/2041	300	229	0.40	1.625% due 20/01/2027 1.875% due 23/02/2028	100 100		0.18 0.18	3.490% due 05/09/2027 Norinchukin Bank	€ 300	333	0.58
COLOMBIA				3.742% due 07/01/2033	\$ 200		0.18	5.430% due 09/03/2028	\$ 200	204	0.35
SOVEREIGN ISSUES				Fraport AG Frankfurt Airport Se 1.875% due 31/03/2028	ervices World € 50		0.09	Sumitomo Mitsui Financial Group 2.472% due 14/01/2029	100 , Inc.	89	0.15
Colombia Government International E		224	0.44	Schaeffler AG	G 30	32	0.03	Sumitomo Mitsui Trust Bank Ltd.	200	205	0.26
5.000% due 15/06/2045 7.500% due 02/02/2034	300 300	234 317	0.41 0.55	3.375% due 12/10/2028 ZF Finance GmbH	100	107	0.19	5.500% due 09/03/2028 Total Japan	200	1,036	0.36 1.80
Total Colombia		551	0.96	2.000% due 06/05/2027	100 _		0.18	KAZAKHSTAN			
COSTA RICA				Total Germany	_	634	1.10	SOVEREIGN ISSUES			
SOVEREIGN ISSUES				GHANA				Kazakhstan Government Internat			
Costa Rica Government International 5.625% due 30/04/2043	Bond 150	138	0.24	SOVEREIGN ISSUES				6.500% due 21/07/2045	200	229	0.40
DENMARK	.50	.50	0121	Ghana Government Internation 7.875% due 11/02/2035 ^	al Bond \$ 350	154	0.27	LIBERIA			
CORPORATE BONDS & NOTES				HONG KONG				CORPORATE BONDS & NOTES Royal Caribbean Cruises Ltd.			
TDC Net A/S				CORPORATE BONDS & NOTES				4.250% due 01/07/2026	350	338	0.59
5.618% due 06/02/2030 €	300	343	0.59	Lenovo Group Ltd.	200	212	0.27	LUXEMBOURG			
DOMINICAN REPUBLIC				6.536% due 27/07/2032	200 _	213	0.37	CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES Dominican Republic Government Inte	rnatio	nal Ron	d	HUNGARY				Altice Financing S.A. 5.750% due 15/08/2029	200	178	0.31
4.500% due 30/01/2030 \$	100	92	0.16	SOVEREIGN ISSUES Hungary Government Internation	nal Rond			Logicor Financing SARL	C 200		
6.500% due 15/02/2048 Total Dominican Republic	200	284	0.33	2.125% due 22/09/2031	200		0.28	1.625% due 17/01/2030 Total Luxembourg	€ 200		0.33
·				6.750% due 25/09/2052 Total Hungary	200 _		0.39	MEXICO			
ECUADOR SOVEREIGN ISSUES				INDIA	_			SOVEREIGN ISSUES			
Ecuador Government International Bo				CORPORATE BONDS & NOTES				Mexico Government Internationa			0.2:
3.500% due 31/07/2035 6.000% due 31/07/2030	400 228		0.25 0.18	ReNew Power Pvt Ltd.				4.875% due 19/05/2033 5.750% due 12/10/2110	\$ 200 175		0.34 0.27
Total Ecuador			0.43	5.875% due 05/03/2027	275 _	263	0.46	Total Mexico			0.61

DESCRIPTION MOROCCO	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (0005) PHILIPPINES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION UNITED KINGDOM	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SOVEREIGN ISSUES				SOVEREIGN ISSUES			CORPORATE BONDS & NOTES			
Morocco Government Internation 3.000% due 15/12/2032	al Bond \$ 200	\$ 165	0.29	Philippines Government International Bond 5.500% due 17/01/2048 \$ 250 \$		0.46	Atlantica Sustainable Infrastructu 4.125% due 15/06/2028	re PLC \$ 250 S	335	0.41
MULTINATIONAL				POLAND			Barclays PLC 7.437% due 02/11/2033	200	224	0.39
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			Berkeley Group PLC 2.500% due 11/08/2031	£ 100	gg	0.17
Allied Universal Holdco LLC 3.625% due 01/06/2028 American Airlines, Inc.	€ 100	97	0.17	Poland Government International Bond 4.875% due 04/10/2033 125	127	0.22	HSBC Holdings PLC 3.973% due 22/05/2030	\$ 100		0.16
5.750% due 20/04/2029 Ardagh Packaging Finance PLC	\$ 300	293	0.51	ROMANIA SOVEREIGN ISSUES			Land Securities Capital Markets P 4.875% due 15/09/2034	LC £ 100	131	0.23
2.125% due 15/08/2026 NXP BV	€ 200	198	0.34	Romania Government International Bond	00	0.46	Lloyds Banking Group PLC 7.500% due 27/06/2024 (d)(f)	\$ 50	50	0.09
5.350% due 01/03/2026 Total Multinational	\$ 50		0.09	1.750% due 13/07/2030 € 100 6.625% due 27/09/2029 75 7.625% due 17/01/2053 \$ 200	89	0.16 0.15 0.39	Marks & Spencer PLC 4.500% due 10/07/2027	£ 100		0.21
NETHERLANDS				Total Romania	403	0.70	National Grid PLC 3.875% due 16/01/2029	€ 300	341	0.59
CORPORATE BONDS & NOTES				SENEGAL			NatWest Group PLC 0.780% due 26/02/2030	400	381	0.66
AerCap Holdings NV 5.875% due 10/10/2079	200	198	0.34	SOVEREIGN ISSUES Senegal Government International Bond	402	0.40	Standard Chartered PLC 0.800% due 17/11/2029	200	193	0.34
Citycon Treasury BV 1.625% due 12/03/2028	€ 100	89	0.15	4.750% due 13/03/2028 € 100	102	0.18	6.301% due 09/01/2029 Virgin Media Secured Finance PLC	\$ 50 :	51	0.09
Cooperatieve Rabobank UA 3.758% due 06/04/2033	\$ 300	269	0.47	SERBIA SOVEREIGN ISSUES			4.125% due 15/08/2030 4.250% due 15/01/2030	f 100 100		0.19 0.20
CTP NV 1.250% due 21/06/2029	€ 100	92	0.16	Serbia Government International Bond 1.650% due 03/03/2033 200	164	0.28	Vmed O2 UK Financing PLC 4.500% due 15/07/2031	200	221	0.38
Digital Dutch Finco BV 1.000% due 15/01/2032	200	176	0.31	SINGAPORE			Vodafone Group PLC 5.125% due 04/06/2081	\$ 300	227	0.39
Enel Finance International NV 2.250% due 12/07/2031	\$ 350	285	0.50	CORPORATE BONDS & NOTES Flex Ltd.			Weir Group PLC 2.200% due 13/05/2026	200		0.32
ING Groep NV 4.125% due 24/08/2033	€ 100	111	0.19	4.875% due 15/06/2029 \$ 50	49	0.09	Total United Kingdom		2,777	4.82
JDE Peet's NV 2.250% due 24/09/2031	\$ 50	40	0.07	SOUTH AFRICA SOVEREIGN ISSUES			UNITED STATES ASSET-BACKED SECURITIES			
NE Property BV 3.375% due 14/07/2027	€ 100	104	0.18	South Africa Government International Bor		0.40	GoodLeap Sustainable Home Solu 5.520% due 22/02/2055	rtions Tru		0.16
Prosus NV 3.061% due 13/07/2031	\$ 200	162	0.28	4.850% due 30/09/2029 60 5.650% due 27/09/2047 60 5.750% due 30/09/2049 300	48	0.10 0.08 0.42	Home Equity Mortgage Loan Asse	t-Backed	Trust	
Sensata Technologies BV 4.000% due 15/04/2029	300	279	0.49	5.750% due 30/09/2049 300 Total South Africa		0.42	5.770% due 25/08/2036	26 _		0.05 0.21
Universal Music Group NV 4.000% due 13/06/2031	€ 100	116	0.20	SPAIN			CORPORATE BONDS & NOTES			
Wabtec Transportation Netherlan 1.250% due 03/12/2027	nds BV 50	51	0.09	CORPORATE BONDS & NOTES Abertis Infraestructuras S.A.			AES Corp. 2.450% due 15/01/2031	250		0.36
Total Netherlands		1,972	3.43	3.375% due 27/11/2026 f 100 Banco Bilbao Vizcaya Argentaria S.A.	122	0.21	5.450% due 01/06/2028 Albertsons Cos., Inc.	150	153	0.27
OMAN SOVEREIGN ISSUES				6.138% due 14/09/2028 \$ 200 Banco de Sabadell S.A.	206	0.36	3.500% due 15/03/2029 Ally Financial, Inc.	100	91	0.16
Oman Government International	Bond			0.875% due 16/06/2028 € 100	100	0.17	8.000% due 01/11/2031 American Tower Corp.	140	153	0.27
6.750% due 17/01/2048	\$ 200	210	0.36	CaixaBank S.A. 3.750% due 07/09/2029 100	113	0.20	2.900% due 15/01/2030 2.950% due 15/01/2051	50 200		0.08 0.23
PANAMA CORPORATE BONDS & NOTES				Cellnex Finance Co. S.A. 2.000% due 15/09/2032 300	284	0.49	Amgen, Inc. 3.000% due 22/02/2029	450	423	0.73
Carnival Corp. 4.000% due 01/08/2028	100	93	0.16	Grifols S.A. 2.250% due 15/11/2027 300		0.55	AT&T, Inc. 4.300% due 15/02/2030	300	294	0.51
SOVEREIGN ISSUES				Total Spain	1,138	1.98	Avantor Funding, Inc. 3.875% due 01/11/2029	200	182	0.32
Panama Government Internationa 6.700% due 26/01/2036	al Bond 700	696	1.21	SRI LANKA SOVEREIGN ISSUES			Aviation Capital Group LLC 5.500% due 15/12/2024	50	50	0.09
Total Panama			1.37	Sri Lanka Government International Bond 6.750% due 18/04/2028 \(^\) \$ 200	101	0.18	Axalta Coating Systems LLC 3.375% due 15/02/2029	200		0.31
PARAGUAY SOVEREIGN ISSUES				SWEDEN \$ 200 \(\frac{1}{2} \)	101	0.10	Ball Corp. 2.875% due 15/08/2030	400		0.60
Paraguay Government Internation 5.400% due 30/03/2050	nal Bond 100	80	0.15	CORPORATE BONDS & NOTES			Bank of America Corp. 6.204% due 10/11/2028	600		1.10
PERU	100	03	0.13	EQT AB 0.875% due 14/05/2031	265	0.46	Bank of New York Mellon Corp. 4.706% due 01/02/2034	200		0.34
SOVEREIGN ISSUES	ond			SWITZERLAND CORPORATE BONDS & NOTES			Beacon Roofing Supply, Inc. 4.500% due 15/11/2026	200	195	0.34
Peru Government International B 3.000% due 15/01/2034 3.300% due 11/03/2041	200 300		0.29 0.41	UBS Group AG 3.091% due 14/05/2032 \$ 250	712	0.37	Black Knight InfoServ LLC 3.625% due 01/09/2028	300	285	0.49
Total Peru	300		0.70	3.031 /0 ddc 17/03/2032 \$ 230 _	213	0.57	Boise Cascade Co. 4.875% due 01/07/2030	250	235	0.41

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Builders FirstSource, Inc. 4.250% due 01/02/2032	5 200	\$ 181	0.31	JPMorgan Chase & Co. 2.580% due 22/04/2032	600 9	\$ 508	0.88	T-Mobile USA, Inc. 2.250% due 15/02/2026 \$	100 \$	95	0.16
Cable One, Inc. 4.000% due 15/11/2030	100	81	0.14	Kilroy Realty LP 2.650% due 15/11/2033	200	152	0.26	TEGNA, Inc. 5.000% due 15/09/2029	200	183	0.32
Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028 €	100	96	0.17	Kraft Heinz Foods Co. 3.750% due 01/04/2030	50			Tenet Healthcare Corp. 4.625% due 15/06/2028	350	334	0.58
	275	236	0.41	6.500% due 09/02/2040 Lamb Weston Holdings, Inc.	100		0.19	TerraForm Power Operating LLC 5.000% due 31/01/2028	200	194	0.34
CenterPoint Energy Houston Electric 5.300% due 01/04/2053	200	209	0.36	4.375% due 31/01/2032 Level 3 Financing, Inc.	200		0.32	Topaz Solar Farms LLC 5.750% due 30/09/2039	192	191	0.33
Charter Communications Operating L 3.850% due 01/04/2061 3.950% due 30/06/2062	100 200		0.11 0.22	3.625% due 15/01/2029 LPL Holdings, Inc. 4.000% due 15/03/2029	50		0.03	TopBuild Corp. 3.625% due 15/03/2029 Travel + Leisure Co.	250	227	0.39
Chobani LLC 4.625% due 15/11/2028	300		0.49	Marvell Technology, Inc. 4.875% due 22/06/2028	50		0.00	4.625% due 01/03/2030 Twilio, Inc.	250	224	0.39
Clearway Energy Operating LLC 3.750% due 15/02/2031	275		0.42	Moody's Corp. 2.000% due 19/08/2031	250		0.36	3.625% due 15/03/2029 Uber Technologies, Inc.	200	183	0.32
Comcast Corp. 4.650% due 15/02/2033	200		0.35	Morgan Stanley 5.123% due 01/02/2029	330		0.58	4.500% due 15/08/2029 United Airlines Pass-Through Trus	200	191	0.33
CommScope, Inc. 4.750% due 01/09/2029	200		0.23	MPH Acquisition Holdings LLC 5.750% due 01/11/2028	100	81	0.14	5.875% due 15/04/2029 United Airlines, Inc.	65	66	0.11
Community Health Systems, Inc. 4.750% due 15/02/2031	200		0.27	MSCI, Inc. 3.625% due 01/09/2030	50	45	0.08	4.625% due 15/04/2029 United Rentals North America, In	200 c.	187	0.32
Coty, Inc. 5.000% due 15/04/2026	157	155	0.27	National Rural Utilities Cooperative F 1.350% due 15/03/2031	inance 200		0.27	3.875% due 15/02/2031 Verizon Communications, Inc.	200	182	0.32
Covanta Holding Corp. 4.875% due 01/12/2029	200	175	0.30	NCR Voyix Corp. 5.125% due 15/04/2029	200	190	0.33	1.500% due 18/09/2030 2.850% due 03/09/2041	50 300	41 222	0.07 0.39
Credit Acceptance Corp. 6.625% due 15/03/2026	200	200	0.35	Netflix, Inc. 4.875% due 15/06/2030	300	304	0.53	VMware LLC 2.200% due 15/08/2031 4.500% due 15/05/2025	200 50	166 49	0.29 0.09
Crocs, Inc. 4.250% due 15/03/2029	50	45	0.08	Newell Brands, Inc. 6.500% due 01/04/2046	240	200	0.35	Wells Fargo & Co. 4.540% due 15/08/2026	100	99	0.03
Crown Castle, Inc. 2.500% due 15/07/2031	300		0.43	OneMain Finance Corp. 3.500% due 15/01/2027	250	231	0.40	Wisconsin Power & Light Co. 4.950% due 01/04/2033	200	201	0.35
3.100% due 15/11/2029 CVS Health Corp.	50		0.08	Open Text Holdings, Inc. 4.125% due 15/02/2030	100	91	0.16	WMG Acquisition Corp. 2.250% due 15/08/2031 €	400	389	0.68
3.750% due 01/04/2030 Dell International LLC 3.375% due 15/12/2041	300		0.49		300	305	0.53	Yum! Brands, Inc. 4.625% due 31/01/2032 \$	100	94	0.16
6.020% due 15/06/2026 DISH DBS Corp.	27		0.13		225	245	0.43	ZF North America Capital, Inc. 7.125% due 14/04/2030	200	213	0.37
5.250% due 01/12/2026 DISH Network Corp.	100	86	0.15	Park Intermediate Holdings LLC 4.875% due 15/05/2029	100	93	0.16		_	20,775	36.10
11.750% due 15/11/2027 Edgewell Personal Care Co.	50	52	0.09	PennyMac Financial Services, Inc. 7.875% due 15/12/2029	100	103	0.18	NON-AGENCY MORTGAGE-BAC Downey Savings & Loan Associat			
5.500% due 01/06/2028 Elanco Animal Health, Inc.	50	49	0.09	PNC Financial Services Group, Inc. 2.200% due 01/11/2024 Post Holdings, Inc.	300	292	0.51	Loan Trust 6.310% due 19/09/2044	27	24	0.04
6.650% due 28/08/2028 Embecta Corp.	200	208	0.36	5.500% due 15/12/2029 Prime Security Services Borrower LLC	150	145	0.25	U.S. GOVERNMENT AGENCIES			
5.000% due 1 ⁵ /02/2030 Equinix, Inc.	200	170	0.30	6.250% due 15/01/2028 Quanta Services, Inc.	250	249	0.43	Uniform Mortgage-Backed Securi 4.500% due 01/03/2053 5.000% due 01/04/2053	ty 996 1,757	966 1,739	1.68 3.02
2.500% due 15/05/2031 Ford Motor Co.	150	127	0.22	2.350% due 15/01/2032 Ritchie Bros Holdings, Inc.	200	166	0.29	5.500% due 01/11/2052 - 01/05/2053	1,138	1,143	1.98
3.250% due 12/02/2032 Frontier Communications Holdings LL	275 . C		0.40	7.750% due 15/03/2031 Rocket Mortgage LLC	50	53	0.09	6.000% due 01/10/2053 Uniform Mortgage-Backed Securi	100 ty, TBA	102	0.18
8.750% due 15/05/2030 Goldman Sachs Group, Inc.	48		0.09	4.000% due 15/10/2033 San Diego Gas & Electric Co.	200	170	0.30	5.500% due 01/02/2054 6.000% due 01/02/2054	800 1,000	804 1,015	1.40
3.102% due 24/02/2033 Haleon U.S. Capital LLC	100		0.15	4.950% due 15/08/2028 Santander Holdings USA, Inc.	75	77	0.13	6.500% due 01/02/2054	1,500	1,537 7,306	2.67 12.69
3.375% due 24/03/2029 HAT Holdings LLC	350		0.57	5.807% due 09/09/2026 SBA Communications Corp.	200	201	0.35	U.S. TREASURY OBLIGATIONS			
3.375% due 15/06/2026 8.000% due 15/06/2027	50 100		0.08	3.125% due 01/02/2029 Scripps Escrow, Inc.	500	450	0.78	U.S. Treasury Bonds 3.875% due 15/05/2043 4.000% due 15/11/2042	500 175	477 170	0.83 0.29
HCA, Inc. 4.125% due 15/06/2029	350	335	0.58	3.875% due 15/01/2029 Sirius XM Radio, Inc.	100		0.15			647	1.12
Hilton Domestic Operating Co., Inc. 3.625% due 15/02/2032	200		0.30	3.875% due 01/09/2031 SLM Corp.	150		0.22	Total United States URUGUAY	_	28,870	50.16
Hilton Grand Vacations Borrower Esc 4.875% due 01/07/2031	200		0.31	3.125% due 02/11/2026 Solar Star Funding LLC	150		0.24	SOVEREIGN ISSUES			
Host Hotels & Resorts LP 2.900% due 15/12/2031	250	210	0.36	5.375% due 30/06/2035 Southern California Edison Co.	272		0.47	Uruguay Government Internation 5.100% due 18/06/2050	al Bond 300	302	0.52
Ingevity Corp. 3.875% due 01/11/2028 IQVIA, Inc.	50	45	0.08	2.500% due 01/06/2031 Sprint Capital Corp.	500		0.75				
	250	260	0.45	8.750% due 15/03/2032 Standard Industries, Inc.	400		0.86				
				4.375% due 15/07/2030	200	184	0.32				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
SHORT-TERM INSTRUMENT	S			INVESTMENT FUNDS			
HUNGARY TREASURY BILLS				COLLECTIVE INVESTMENT SC	HEMES		
10.900% due 04/01/2024 (b)(c) HU Total Short-Term Instruments Total Transferable Securities	JF 81,000 <u>\$</u>	234 234 5 51,106	0.40 0.40 88.80	PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund (e) PIMCO Funds: Global Investors Series plc - Global Investment Grade	352,401 \$	3,898	6.77
				Credit ESG Fund (e) Total Investment Funds	147,887	1,572 5,470 5,470	9.50

REPURCHAS	SE AGREE	MENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.420%	29/12/2023	02/01/2024	\$ 3,000	U.S. Treasury Notes 4.000% due 28/02/2030	\$ (3,067)	\$ 3,000	\$ 3,002	5.21
Total Repurch	ase Agreem	nents				\$ (3,067)	\$ 3,000	\$ 3,002	5.21

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond March Futures	Long	03/2024	4	\$ 17	0.03
Euro-Bobl March Futures	Short	03/2024	7	(15)	(0.03)
Euro-Bund 10-Year Bond March Futures	Long	03/2024	6	27	0.05
Euro-Schatz March Futures	Short	03/2024	2	(2)	0.00
U.S. Treasury 2-Year Note March Futures	Long	03/2024	7	14	0.02
U.S. Treasury 5-Year Note March Futures	Short	03/2024	19	(44)	(0.08)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	24	(99)	(0.17)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	25	(128)	(0.22)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	11	120	0.21
United Kingdom Long Gilt March Futures	Short	03/2024	1	(9)	(0.02)
				\$ (119)	(0.21)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (119)	(0.21)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION ⁽¹⁾									
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of				
B. C. C. B. W.		Maturity		The state of the s					
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets				
Cellnex Telecom S.A.	5.000%	20/12/2030	€ 100	\$ 6	0.01				

INTERES	T RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 30	\$ 5	0.01
Pay	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	100	10	0.02
Receive	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	100	(8)	(0.01)
Receive	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	200	(6)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 10,000	Ĭ	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	70,000	(4)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.000	18/12/2026	\$ 3,800	41	0.06
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 300	4	0.01
Pay	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 1,000	15	0.03

Schedule of Investments Diversified Income ESG Fund (cont.)

Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.750% 3.000	20/03/2054 20/03/2034	€ 300 800	\$ 1 1	0.00 0.00
					\$ 60	0.10
Total Cent	rally Cleared Financial Derivative Instruments				\$ 66	0.11

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

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

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)										
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets		
BOA	Brazil Government International Bond	1.000%	20/06/2028	\$ 300	\$ (17)	\$ 15	\$ (2)	(0.01)		
	South Africa Government International Bond	1.000	20/06/2028	200	(17)	10	(7)	(0.01)		
BRC	Turkey Government International Bond	1.000	20/12/2027	100	(17)	12	(5)	(0.01)		
GST	Indonésia Government International Bond	1.000	20/12/2028	400	, O	5	`5 [°]	0.01		
MYC	Turkey Government International Bond	1.000	20/06/2028	200	(36)	24	(12)	(0.02)		
					\$ (87)	\$ 66	\$ (21)	(0.04)		

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 34	\$ 43	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	€ 274	299	0	(4)	(4)	(0.01)
	01/2024	£ 44	56	0	0	0	0.00
	04/2024	\$ 33	TRY 1,053	0	(1)	(1)	0.00
CBK	01/2024	HUF 19,697	\$ 56	0	(1)	(1)	0.00
GLM	01/2024	AUD 14	9	0	0	0	0.00
MBC	01/2024	€ 6,776	7,450	0	(37)	(37)	(0.07)
	01/2024	HUF 26,516	75	0	(1)	(1)	0.00
	01/2024	¥ 2,100	15	0	0	0	0.00
MYI	01/2024	HUF 35,185	100	0	(2)	(2)	0.00
	01/2024	\$ 401	€ 367	5	(1)	4	0.01
SCX	01/2024	4	HUF 1,312	0	O´	0	0.00
UAG	01/2024	£ 683	\$ 864	0	(6)	(6)	(0.01)
				\$ 5	\$ (53)	\$ (48)	(0.08)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	€ 131	\$ 142	\$ 0	\$ (3)	\$ (3)	(0.01)
01/2024	\$ 1,870	€ 1,713	23	0	23	0.04
01/2024	€ 118	\$ 129	0	(1)	(1)	0.00
01/2024	32	35	0	(1)	(1)	0.00
01/2024	\$ 15,203	€ 13,827	75	O´	75	0.13
01/2024	€ 96	\$ 104	0	(1)	(1)	0.00
01/2024	\$ 15,071	€ 13,712	79	O´	79	0.14
01/2024	€ 240	\$ 264	0	(2)	(2)	0.00
01/2024	\$ 442	€ 404	5	O´	5	0.01
01/2024	13,283	12,076	60	0	60	0.10
			\$ 242	\$ (8)	\$ 234	0.41
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month be Delivered 01/2024 € 131 01/2024 \$ 1,870 01/2024 € 118 01/2024 32 01/2024 \$ 15,203 01/2024 € 96 01/2024 \$ 15,071 01/2024 € 240 01/2024 \$ 442	Month be Delivered be Received 01/2024 € 131 \$ 142 01/2024 \$ 1,870 € 1,713 01/2024 € 118 \$ 129 01/2024 32 35 01/2024 \$ 15,203 € 13,827 01/2024 € 96 \$ 104 01/2024 \$ 15,071 € 13,712 01/2024 € 240 \$ 264 01/2024 \$ 442 € 404	Month be Delivered be Received Appreciation 01/2024 € 131 \$ 142 \$ 0 01/2024 \$ 1,870 € 1,713 23 01/2024 € 118 \$ 129 0 01/2024 32 35 0 01/2024 \$ 15,203 € 13,827 75 01/2024 € 96 \$ 104 0 01/2024 \$ 15,071 € 13,712 79 01/2024 € 240 \$ 264 0 01/2024 \$ 442 € 404 5 01/2024 13,283 12,076 60	Month be Delivered be Received Appreciation (Depreciation) 01/2024 € 131 \$ 142 \$ 0 \$ (3) 01/2024 \$ 1,870 € 1,713 23 0 01/2024 € 118 \$ 129 0 (1) 01/2024 32 35 0 (1) 01/2024 \$ 15,203 € 13,827 75 0 01/2024 € 96 \$ 104 0 (1) 01/2024 \$ 15,071 € 13,712 79 0 01/2024 € 240 \$ 264 0 (2) 01/2024 \$ 442 € 404 5 0 01/2024 \$ 13,283 12,076 60 0	Settlement Month Currency to be Delivered Currency to be Received Unrealised Appreciation Unrealised (Depreciation) Appreciation/ (Depreciation) 01/2024 € 131 \$ 142 \$ 0 \$ (3) \$ (3) 01/2024 \$ 1,870 € 1,713 23 0 23 01/2024 € 118 \$ 129 0 (1) (1) 01/2024 32 35 0 (1) (1) 01/2024 \$ 15,203 € 13,827 75 0 75 01/2024 € 96 \$ 104 0 (1) (1) 01/2024 \$ 15,071 € 13,712 79 0 79 01/2024 € 240 \$ 264 0 (2) (2) 01/2024 \$ 442 € 404 5 0 5 01/2024 \$ 13,283 12,076 60 0 60

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 5	£ 4	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	11	8	0	0	0	0.00
SCX	01/2024	84	66	1	0	1	0.00
SSB	01/2024	67	53	1	0	1	0.00
UAG	01/2024	84	66	1	0	1	0.00
				\$ 3	\$ 0	\$ 3	0.00
Total OTC Financial Derivative	Instruments					\$ 168	0.29

SECURITIES SOLD SHORT

DESCRIPTION U.S. GOVERNMENT AGENCIES	PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	\$ 1,000	\$ (970)	(1.69)
Total Securities Sold Short		\$ (970)	(1.69)
Total Investments		\$ 58,721	102.01
Other Current Assets & Liabilities		\$ (1,158)	(2.01)
Net Assets		\$ 57,563	100.00

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

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

		Maturity	Acquisition		Fair	% of	
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets	
Altice France S.A.	11.500%	01/02/2027	20/12/2023	\$ 160	\$ 167	0.29	

Cash of \$367 (31 December 2022: \$113) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 51,082	\$ 24	\$ 51,106
Investment Funds	5,470	0	0	5,470
Repurchase Agreements	0	3,000	0	3,000
Financial Derivative Instruments(3)	19	96	0	115
Securities Sold Short	0	(970)	0	(970)
Totals	\$ 5,489	\$ 53,208	\$ 24	\$ 58,721

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

Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 9,978	\$ 0	\$ 9,978
Financial Derivative Instruments ⁽³⁾	41	(54)	0	(13)
Totals	\$ 41	\$ 9,924	\$ 0	\$ 9,965

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

Schedule of Investments Diversified Income ESG Fund (cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (9)	\$ 0	\$ (9)	\$ 1	\$ 0	\$ 1
BRC	10	0	10	N/A	N/A	N/A
CBK	(2)	0	(2)	N/A	N/A	N/A
GLM	N/A	N/A	N/A	2	0	2
GST	5	0	5	N/A	N/A	N/A
MBC	36	0	36	N/A	N/A	N/A
MYC	(12)	0	(12)	N/A	N/A	N/A
MYI	80	0	80	N/A	N/A	N/A
SCX	4	0	4	(57)	0	(57)
SSB	1	0	1	N/A	N/A	N/A
UAG	55	0	55	N/A	N/A	N/A

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	54.77	61.68
Transferable securities dealt in on another regulated market*	34.03	39.58
Investment funds	9.50	N/A
Repurchase agreements	5.21	N/A
Financial derivative instruments dealt in on a regulated market	(0.21)	0.31
Centrally cleared financial derivative instruments	0.11	0.10
OTC financial derivative instruments	0.29	(0.54)
Securities sold short	(1.69)	N/A

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.53	0.58
Bermuda	0.37	N/A
Brazil	0.81	3.50
Canada	0.64	0.72
Cayman Islands	0.56	1.75
Chile	0.40	1.46
Colombia	0.96	1.39
Costa Rica	0.24	N/A
Denmark	0.59	1.07
Dominican Republic	0.49	1.68
Ecuador	0.43	0.47
Egypt	0.50	N/A
El Salvador	0.20	N/A
Finland	N/A	1.03
France	3.30	6.29
Germany	1.10	3.73
Ghana	0.27	N/A
Guernsey, Channel Islands	N/A	0.95
Hong Kong	0.37	N/A
Hungary	0.67	N/A
India	0.46	1.95
Indonesia	0.88	N/A
Ireland	1.00	1.24
Italy	1.00	0.88
Ivory Coast	0.16	0.77
Japan	1.80	1.71
Jersey, Channel Islands	N/A	0.91
Kazakhstan	0.40	N/A
Liberia	0.59	N/A
Luxembourg	0.64	1.95
Mexico	0.61	0.86
Morocco	0.29	1.40
Multi-Countries	N/A	1.01
Multinational	1.11	0.49
Netherlands	3.43	2.45
Oman	0.36	1.91
Panama	1.37	1.06
Paraguay	0.15	N/A
Peru	0.70	0.74
Philippines	0.70	0.74 N/A
Poland	0.46	N/A N/A
ruidilu	0.22	IW/A

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Romania	0.70	0.76
Senegal	0.18	N/A
Serbia	0.28	N/A
Singapore	0.09	0.96
South Africa	0.60	N/A
Spain	1.98	3.85
Sri Lanka	0.18	N/A
Sweden	0.46	0.75
Switzerland	0.37	N/A
United Kingdom	4.82	7.18
United States	50.16	27.59
Uruguay	0.52	N/A
Short-Term Instruments	0.40	16.22
Investment Funds	9.50	N/A
Repurchase Agreements	5.21	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.21)	0.31
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	N/A
Interest Rate Swaps	0.10	0.10
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.04)	N/A
Forward Foreign Currency Contracts	(80.0)	(0.61)
Hedged Forward Foreign Currency Contracts	0.41	0.07
Securities Sold Short	(1.69)	N/A
Other Current Assets & Liabilities	(2.01)	(1.13)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	ID. A	CCICNI	MENTS		Banco Santander S.A. 4.375% due 14/01/2026 (h)(j)	€	3,200 \$	3 263	0.09	Digital Dutch Finco BV 1.500% due 15/03/2030 €		1,100 \$	1,059	0.03
LOAN PARTICIPATIONS AN	ID A	SSIGNI	MENIS		Bank of America Corp.	u	3,200 ¥			DVI Deutsche Vermoegens- &	4	1,100 \$	1,033	0.03
American Airlines, Inc. 10.427% due 20/04/2028 BCP Modular Services Holding	\$ ns I to	810 \$	833	0.03	2.687% due 22/04/2032 4.300% due 28/01/2025 (h)	\$	200 3,600	169 3,394	0.00	Immobilienverwaltungs GmbF 2.500% due 25/01/2027		3,500	3,330	0.10
8.350% due 15/12/2028		4,900	5,189	0.15	Bank of Ireland Group PLC 7.500% due 19/05/2025 (h)(j)	€	3,700	4,149	0.12	EQT AB 2.375% due 06/04/2028		1,200	1,254	0.04
Carnival Corp. 8.357% due 08/08/2027		2,886	2,896	0.09	Barclays PLC 2.645% due 24/06/2031	\$	900		0.02	Equinix, Inc. 0.250% due 15/03/2027		1,500	1,509	
Charter Communications Oper 7.133% due 01/02/2027	Iduii	186	186	0.01	3.330% due 24/11/2042 3.375% due 02/04/2025	€	3,600 1,100	2,663 1,212	0.03	3.900% due 15/04/2032 \$ Fairfax Financial Holdings Ltd.)	300	2/9	0.01
Delos Aircraft DAC 7.348% due 31/10/2027		1,840	1,850	0.05	4.337% due 10/01/2028 4.972% due 16/05/2029	\$	300		0.01	4.625% due 29/04/2030 Federation des Caisses Desjardin		2,500 du Quebe	2,405 c	0.07
Hertz Corp. 8.720% due 30/06/2028		2,779	2,775	0.08	5.304% due 09/08/2026 5.501% due 09/08/2028 6.375% due 15/12/2025 (h)(j)	£	2,500 600 1,700		0.02	5.860% due 30/11/2026 £ Ford Motor Credit Co. LLC		1,700	2,167	0.06
Hilton Domestic Operating Co 7.455% due 08/11/2030	., Inc	c. 4,774	4,796	0.14	7.125% due 15/12/2025 (h)(j) 7.385% due 02/11/2028		900 2,500		0.03	2.330% due 25/11/2025 2.700% due 10/08/2026 \$	5	200 3,900	3,614	
IRB Holding Corp. 8.456% due 15/12/2027		1,799	1,805	0.05	7.437% due 02/11/2033 8.000% due 15/06/2024 (h)(j)		2,700 400	3,025 398		2.748% due 14/06/2024 £ 2.900% due 16/02/2028 \$,	2,300 1,800	2,893	0.05
LifePoint Health, Inc. 11.168% due 16/11/2028		4,201	4,196	0.12	Bevco Lux SARL 1.000% due 16/01/2030	€	4,400	4,078	0.12	3.021% due 06/03/2024 3.250% due 15/09/2025		900	109	0.03
MPH Acquisition Holdings LLC 9.900% due 01/09/2028		4,399	4,253	0.12	BGC Group, Inc. 4.375% due 15/12/2025		1,100	1,056		4.535% due 06/03/2025 £ G City Europe Ltd.		200		0.01
Nouryon Finance BV 8.182% due 03/04/2028	C	5,476	6,064	0.10	Blue Owl Capital Corp.		4.000	4.670	0.05	4.250% due 11/09/2025 € Globalworth Real Estate Investm		1,200 its Ltd.	1,221	0.04
United Airlines, Inc. 9.220% due 21/04/2028		1,161	1,167		2.875% due 11/06/2028 Blue Owl Finance LLC		1,900	1,670		2.950% due 29/07/2026 3.000% due 29/03/2025		1,300 3,100	1,185 3,137	
5.220 /6 due 21/04/2020	Þ	1,101	36,010		3.125% due 10/06/2031 BNP Paribas S.A.		4,500	3,713	0.11	Goldman Sachs Group, Inc. 1.875% due 16/12/2030		2,500	2,659	0.08
CORPORATE BONDS & NO	TES				1.904% due 30/09/2028 2.125% due 23/01/2027	€	7,800 2,400	6,936 2,577		2.615% due 22/04/2032 \$ 3.615% due 15/03/2028	,	200 2,000		0.00
BANKING & FINANCE ABN AMRO Bank NV					BPCE S.A. 2.125% due 13/10/2046 (j)		3,800	3,418	0.10	3.691% due 05/06/2028 5.798% due 10/08/2026	4	300 4,200	287 4,243	0.01 0.12
4.375% due 22/09/2025 (h)(j)	€	700	741	0.02	Brown & Brown, Inc. 4.200% due 15/09/2024	\$	7,500	7,422	0.22	HSBC Holdings PLC 1.750% due 24/07/2027 £		3,200	3.750	0.11
Acef Holding S.C.A. 1.250% due 26/04/2030		2,000	1,778		CaixaBank S.A. 6.750% due 13/06/2024 (h)(j)		1,000	1,106				2,200 800	1,824	
Adler Financing SARL (12.5009) 12.500% due 30/06/2025 (c)	% C a	1 sh or 1 2,989	2.500% P I 3,486		CapitaLand Ascendas REIT 0.750% due 23/06/2028	u	,	•		2.871% due 22/11/2032 3.973% due 22/05/2030		5,000 4,700	4,157 4,394	
AerCap Ireland Capital DAC 2.450% due 29/10/2026	\$	500	463	0.01	CBRE Global Investors Open-En	ded	3,200 Fund S.C	3,032 :. A .	0.09	4.583% due 19/06/2029 4.750% due 04/07/2029 (h)(j) €		4,170 2,200	4,047 2.204	
3.000% due 29/10/2028	Ų	200	183	0.01	SICAV-SIF Pan European Core 0.500% due 27/01/2028			1,957	0.06	5.210% due 11/08/2028 \$		2,600	2,599	0.08
3.650% due 21/07/2027 4.450% due 01/10/2025 4.450% due 03/04/2026		1,350 2,850 2,300	1,284 2,799 2,260	0.08	0.900% due 12/10/2029 Constellation Insurance, Inc.		2,300	2,116		6.375% due 30/03/2025 (h)(j) ING Groep NV		500		0.01
AGFC Capital Trust 7.405% due 15/01/2067		2,500	,		6.800% due 24/01/2030	\$	3,500	3,321	0.10	5.750% due 16/11/2026 (h)(j) Intesa Sanpaolo SpA	,	900		0.02
AGPS BondCo PLC 5.000% due 27/04/2027		4,300	1,271 1.601		Cooperatieve Rabobank UA 4.375% due 29/06/2027 (h)(j) 5.500% due 05/10/2026		1,800 3,000	1,867 3,071		3.250% due 23/09/2024 \$		3,100 5,800	3,086 5,696	0.17
Aircastle Ltd.			1,340		Coventry Building Society 2.625% due 07/12/2026		1,100	1,202				400 1,400	1,619	0.01
2.850% due 26/01/2028 Altarea S.C.A.		1,500	,-		CPI Property Group S.A.	ū					,	1,638	1,319	0.04
1.750% due 16/01/2030 1.875% due 17/01/2028	€	1,800 1,700	1,539 1,582		1.500% due 27/01/2031 1.625% due 23/04/2027 2.750% due 12/05/2026		800 6,650	5,415 1,017		JPMorgan Chase & Co. 2.595% due 24/02/2026		6,400	6,201	
AMCO - Asset Management Co 2.250% due 17/07/2027	o. Sp	2,600	2,730	0.08	4.875% due 16/07/2025 (h)		1,100 2,200		0.03	4.005% due 23/04/2029 JPMorgan Chase Bank N.A.	4	4,500	4,333	
American Tower Corp. 0.400% due 15/02/2027		3,100	3,123	0.09	Credit Suisse AG 0.250% due 01/09/2028	ď	3,700	3,558		5.110% due 08/12/2026 Kennedy-Wilson, Inc.		2,100	2,120	0.06
2.300% due 15/09/2031 Annington Funding PLC	\$	300		0.01	0.495% due 02/02/2024 7.500% due 15/02/2028		1,800		0.01	4.750% due 01/02/2030 Lazard Group LLC	:	3,000	2,435	0.07
2.308% due 06/10/2032	£	1,000	995	0.03	Credit Suisse AG AT1 Claim Cromwell Ereit Lux Finco SARL		10,500	1,260	0.04	4.375% due 11/03/2029	1!	5,300 1	4,821	0.43
Antares Holdings LP 3.950% due 15/07/2026	\$	1,600	1,489	0.04	2.125% due 19/11/2025 Crown Castle, Inc.	€	3,100	3,233	0.09	Legal & General Group PLC 5.625% due 24/03/2031 (h)(j) £		800	868	0.03
Aroundtown S.A. 0.375% due 15/04/2027 5.375% due 21/03/2029		1,100 16,200	981 13,354	0.03	3.100% due 15/11/2029 3.800% due 15/02/2028	\$	250 2,250	224 2,139	0.01 0.06		,	1,500	1,382	0.04
Atrium Finance PLC					CTP NV 0.625% due 27/09/2026	€	1,800	1,790	0.05	Lloyds Banking Group PLC 4.375% due 22/03/2028	,	900		0.03
2.625% due 05/09/2027 Aviation Capital Group LLC		5,200	4,483		1.250% due 21/06/2029 1.500% due 27/09/2031		5,100 1,700	4,677 1,467	0.14	4.976% due 11/08/2033 \$		1,100 2,900	1,188 2,827	
3.500% due 01/11/2027 5.500% due 15/12/2024		3,600 200	3,320 199	0.10	Deutsche Bank AG 0.898% due 28/05/2024 (k)	\$	1,900	1,866	0.05	Logicor Financing SARL 0.625% due 17/11/2025 €		300		0.01
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027		4,290	3,805	0.11	1.375% due 17/02/2032 1.625% due 20/01/2027		4,600 1,900	4,183 1,974	0.12	1.500% due 13/07/2026 1.625% due 17/01/2030		2,300 900		0.02
Balder Finland Oyj 1.000% due 18/01/2027 (I)	€	1,800	1,687	0.05	2.625% due 16/12/2024 3.035% due 28/05/2032 (k)	£ \$	1,200 800	1,483		2.000% due 17/01/2034 2.750% due 15/01/2030 £		1,000 900		0.03
Banca Monte dei Paschi di Sie 6.750% due 02/03/2026	na S	pA 6,500	7,353	0.21	3.742% due 07/01/2033 3.875% due 12/02/2024	£	1,200 3,500	986 4,451	0.03 0.13			3,000 1,600	2,867 1,303	
										2.307 /0 duc 13/03/2031 \$,	1,000	1,505	0.04

Morgan Stanley UniCredit SpA 4.908% due 23/07/2025 \$2,970 \$2,943 0.000% due 02/04/2032 (k) \$3,600 \$2,188 0.06 2.569% due 22/09/2026 \$350 \$329 0.01 6.384% due 23/10/2035 875 889 Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal 0.625% due 21/06/2027 € 1,200 1,203 0.03 1,500 % due 15/02/2025 1,700 1,658 0.05 0.625% due 21/06/2052 3,400 2,904 0.08 3.750% due 15/02/2027 3,300 3,117 0.09 6.834% due 23/10/2055 150 150 National Bank of Canada 3.500% due 25/04/2028 1,800 2,037 0.06 4.125% due 15/02/2028 2,300 2,280 0.07 0.07 Constellation 0il Services Holding S.A. (3.000% Cast 4.00% PIK) Nationwide Building Society 3.960% due 18/07/2030 \$ 900 841 0.02 Volkswagen Financial Services NV 0.875% due 20/02/2025 3,200 3,875 due 20/02/2025 3,200 3,875 due 20/02/2025 0.01 Constellation 0il Services Holding S.A. (3.000% Cast 4.00% PIK) 5.875% due 20/12/2024 (h)(j) f 1,600 2,007 0.06 Wells Fargo & Co. 3,000% due 22/04/2026 \$ 2,100 2,012 0.06 3.875% due 15/04/2026 € 4,200 4,642 NatWest Group PLC 3,000% due 22/04/2026 \$ 2,100 2,012 0.06 \$ 2,100 2,012 0.06 \$ 2,100 4,642 \$ 3,200 4,642	0.00
0.000% due 02/04/2032 (k) \$ 3,600 \$ 2,188 0.06 Mutuelle Assurance Des Commercants et Industriels de France et Des Cadres et Sal 0.625% due 21/06/2027 € 1,200 1,203 0.03 3.500% due 15/02/2025 1,700 1,658 0.05 2.750% due 15/02/2027 3,300 3,117 0,09 6.834% due 23/10/2045 1,100 1,082 6.834% due 23/10/2045 1,500 150 150 150 150 150 150 150 150 150	0.03
France et Des Cadres et Sal 0.625% due 21/06/2027	
2.125% due 21/06/2052 3,400 2,904 0.08 National Bank of Canada 3.500% due 25/04/2028 1,800 2,037 0.06 Nationwide Building Society 3.960% due 18/07/2030 \$ 900 841 0.02 4.302% due 08/03/2029 \$ 6,800 6,521 0.19 5.875% due 20/12/2024 (h)(j) £ 1,600 2,007 0.06 NatWest Group PLC 3,400 2,904 0.08 4.125% due 15/08/2030 2,500 2,280 0.07 4.750% due 15/08/2038 2,300 2,253 0.07 Constellation Oil Services Holding S.A. 13.500% due 30/06/2025 314 311 Constellation Oil Services Holding S.A. (3.000% Cash 4.000% PIK) 3,800 8,600 6,521 0.19 0.875% due 20/02/2025 3,200 3,875 0.11 0.875% due 20/02/2026 \$ 2,100 2,007 0.06 Wells Fargo & Co. 3.000% due 22/04/2026 \$ 2,100 2,012 0.06 NatWest Group PLC	0.10
National Bank of Canada 3.500% due 25/04/2028 1,800 2,037 0.06 Virgin Money UK PLC 3.375% due 24/04/2026	U.IU
3.500% due 25/04/2028 1,800 2,03 0.06 Virgini indirely with other your constellation Oil Services Holding S.A. (3.000% Cash 3.960% due 18/07/2030 \$ 900 841 0.02 4008/03/2029 6,800 6,521 0.19 5.875% due 20/12/2024 (h)(j) f 1,600 2,007 0.06 Wells Fargo & Co. NatWest Group PLC 1,800 2,037 0.06 Virgini indirely with other your constant indirection in the your constant indirection indir	0.01
NatWest Group PLC \$ 900 841 0.02 Volkswagen Financial Services NV 0.875% due 20/02/2025 3,200 3,875 0.11 3.000% due 31/12/2026 (c) 954 694 6.800 6,521 0.19 0.875% due 20/02/2025 3,200 3,875 0.11 3.000% due 31/12/2026 (c) 954 694 6.800 6,521 0.19 6.800 6,521 0.19 6.800 6,521 0.19 0.875% due 20/02/2025 3,200 3,875 0.11 3.000% due 31/12/2026 (c) 954 694 6.800 6,521 0.19 6.800 6,521 0.	
4.302% due 08/03/2029 6,800 6,521 0,19 0.875% due 20/02/2025 3,200 3,875 0.11 3.000% due 31/12/2026 (c) 954 694 694 5.875% due 20/12/2024 (h)(j) £ 1,600 2,007 0.06 Wells Fargo & Co. 3.000% due 22/04/2026 \$ 2,100 2,012 0.06 3.875% due 15/04/2026 € 4,200 4,642 € 3.000% due 22/04/2026 \$ 2,100 2,012 0.06 € 4,200 4,642 € 4,200 4,642 € 3.000% due 22/04/2026 \$ 2,100 2,012 0.06 € 4,200 4,642 € 3.000% due 22/04/2026 \$ 2,100 2,012 0.06 € 4,200 4,642 € 4,200 4,642 € 3.000% due 22/04/2026 \$ 2,100 2,012 0.06 € 4,200 4,642 € 3.000% due 22/04/2026 € 4,200 4,042 € 3.000% due 22/04/2026 € 4,200 4,042 € 3.000% d	1 01
NatWest Group PLC NatWest Group PLC 3.000% due 22/04/2026 \$ 2,100 2,012 0.06 3.875% due 15/04/2026 € 4,200 4,642	0.02
2.000% due 04/03/2025 € 4,500 4,952 0.14 3.526% due 24/03/2028 2,600 2,482 0.07 4.75% due 15/01/2029 \$ 2,000 1,909	0.06
	0.07
NatWest Markets PLC 5.254% due 11/12/2026 8,000 8,101 0.23 DISH DBS Corp.	0.02
1.000% due 28/05/2024 € 1,700 1,856 0.05 Workspace Group PtC 2,000 1,599	0.02
1850% dua 16/09/2026 \$ 1.600 1.440 0.04 WPC Furobond RV DISH Network Corp.	0.10
2.000% due 09/03/2026 1,400 1,287 0.04 1.350% due 15/04/2028 € 1,700 1,720 0.05	0.19
Nova Liuhlianska Banka d d 11.500% due 15/04/2026 953 171	0.00
3.400% due 05/02/2030 (I) € 2,500 2,397 0.07 INDUSTRIALS Expedia Group 15/02.1	0.01
AA Bond Co. Ltd. 6.250% due 01/05/2025 2,069 2,090	0.06
Nuveen Finance LLC 4.125% due 01/11/2024 \$ 500 493 0.01 Accor S.A. 3.250% due 31/07/2050 £ 2,300 2,495 0.07 Ford Motor Co. 3.250% due 12/07/2032 1.300 1.082	0.02
Park Aerospace Holdings Ltd. 2.375% due 29/11/2028 € 3,500 3,696 0.11 Export Society Airport Society Holdings	0.03
5.50% due 13/02/2024 20 0.00 Adani Ports & Special Economic Zone Ltd. 2.125% due 09/07/2027 € 1,900 2,044	0.06
PRA Group, Inc. 3.100% due 02/02/2031 \$5,000 3,820 0.11 Global Payments, Inc. 7.375% due 01/09/2025 1,100 1,095 0.03 3.375% due 24/07/2024 409 401 0.01 Global Payments, Inc. 5,300% due 15/08/2029 \$ 1,800 1,813	0.05
Prologis International Funding S.A. Aeroporti di Roma SpA 1.750/ due 01/06/2021	
RLJ Lodging Trust LP Air Canada Grifols S △	0.10
	0.09
1.125% due 30/01/2027 € 3,800 3,783 0.11 3.600% due 15/09/2028 996 938 0.03 3.375% due 24/03/2029 \$ 1,850 1,751	0.05
2.000% due 17/01/2024 190 210 0.01 Alaska Airlines Pass-Through Trust 4.800% due 15/02/2029 841 819 0.02 Haleon UK Capital PLC 3.125% due 24/03/2025 3.000 2.931	0.09
Sagax Euro MTN NL BV 0.750% due 26/01/2028 //\ 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.06 7.200% 4.50002027 2.200 2.080 0.00 0.00 0.00 0.00 0.00 0.	
1.000% due 17/05/2029 1,200 1,086 0.03 Altice France S.A. Hilton Domestic Operating Co. Inc.	0.03
Santander UK Group Holdings PLC 4.250% due 15/10/2029 € 2,300 2,029 0.06 3.750% due 01/05/2029 300 278	0.01
6.750% due 24/06/2024 (h)(i) £ 400 510 0.01 11.500% due 01/02/2027 (b)(k) € 2.010 2.237 0.06	0.09
7.482% due 29/08/2029 5,400 7,492 0.22 AMC Networks, Inc. Hilton Grand Vacations Borrower Escrow LLC 5.000% due 01/06/2029 4,000 3,695	0.11
SELP Finance SARL 3.750% due 10/08/2027 € 3,300 3,652 0.11 4.750% due 01/08/2025 \$ 1,700 1,657 0.05 American Airlings Pace Through Truck	
Sirius Real Estate Ltd. 3.000% due 15/04/2030 403 365 0.01 0.125% due 16/09/2025 € 1.600 1.663	0.05
1.125% due 22/06/2026 4,800 4,795 0.14 3.250% due 15/04/2030 135 118 0.00 0.625% due 16/09/2028 2,200 2,118 Societe Generale S.A. 3.350% due 15/04/2031 773 699 0.02 HO Vocusitures Graph 1/2 750% Cach or 4 500% Bit	
Societe Generale S.A. 3.550% due 15/04/2031 //3 699 0.02 HO Verwaltungs GmbH (3.750% Cash or 4.500% PII 4.677% due 15/06/2027 \$ 3,700 3,668 0.11 3.375% due 01/11/2028 920 844 0.02 3.750% due 15/09/2026 (c) 3,200 3,495	
Sofina S.A. 3.575% due 15/07/2029 934 872 0.03 Imperial Brands Finance Netherlands BV	0.10
1./50% due 18/03/2033 1,/00 1,4/3	0.04
50000/ 1 7 F 10 T 10 00 00 00 00 00 00 00 00 00 00 00 00	0.04
Stichting AK Rabobank Certificaten B. A. B. Hilliam F. B. Elliam CARI JetBlue Pass-Through Trust	0.00
6.500% (h) € 1,996 2,214 0.06 Section Dickinson Euro Finance SARL 1.336% due 13/08/2041 € 3,100 2,368 0.07 Kraft Heinz Foods Co.	0.00
Roging (o	0.00
Sumitomo Mitsui Trust Bank Ltd. 2.750% due 01/02/2026 5,100 4,883 0.14 Las Vegas Sands Corp. 3.670 0.11 2.750% due 01/02/2026 5,100 4,883 0.14 Las Vegas Sands Corp. 3.900% due 08/08/2029 200 185	0.01
Synchrony Financial 2.900% due 15/09/2036 1,480 1,268 0.04 Melco Resorts Finance Ltd.	
4.500% due 23/07/2025 \$ 800 782 0.02 4.250% due 15/05/2034 650 607 0.02 5.375% due 04/12/2029 200 177 5.150% due 19/03/2029 9,000 8,754 0.25 8 Readcom Inc.	0.01
Toronto-Dominion Bank 3.137% due 15/11/2035 4 3 0.00 6.500% due 20/06/2027 4,620 4,637	0.13
3.879% due 13/03/2026	0.09
2.625% due 18/11/2028 £ 1,200 1,281 0.04 6.250% due 01/07/2025 400 401 0.01 Mundys SpA	
5.250% due 29/05/2026 3,500 4,327 0.13 UBS Group AG Carnival Holdings Bermuda Ltd. 10.375% due 01/05/2028 2,500 2,723 0,08 Nidec Corp. € 10,100 10,277	0.30
3.091% due 14/05/2032 \$ 950 810 0.02 CCO Holdings LLC 0.046% due 30/03/2026 1,100 1,122	0.03
3.869% due 12/01/2029 4,750 4,482 0.13 5.000% due 01/02/2028 1,550 1,484 0.04 Nissan Motor Co. Ltd.	0.21
4.375% due 10/02/2031 (h)(j) 1,300 1,030 0.03 Charter Communications Operating LLC 4.345% due 17/09/2027 1,700 1,628	0.05
6.442% due 11/08/2028 4,750 4,936 0.14 5.500% due 01/06/2052 1,900 1,415 0.04 4.810% due 17/09/2030 500 468 7.750% due 01/03/2029 € 400 510 0.01 3.900% due 01/06/2052 1,900 1,280 0.04	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Penske Truck Leasing Co. LP 3.950% due 10/03/2025	\$ 2,000 \$	1,965	0.06	3.250% due 01/06/2031 3.300% due 01/12/2027 3.500% due 15/06/2025	\$ 2,400 \$ 3,000 200	2,081 2,803 194	0.06 0.08 0.01	1.157% due 15/04/2042 (a) \$ 1.500% due 25/12/2035 (a) 2.000% due 25/12/2050 (a)	138 \$ 7,912 19,393	15 349 1,745	0.00 0.01 0.05
Petroleos Mexicanos 6.700% due 16/02/2032 10.000% due 07/02/2033	4,981 900	4,139 905		3.500% due 01/08/2050 4.300% due 15/03/2045	300 500	208 393	0.01 0.01	4.000% due 15/01/2033 - 25/07/2050 (a)	16,498	3,259	0.10
Prosus NV 3.680% due 21/01/2030	600	526	0.02	4.550% due 01/07/2030 4.950% due 08/06/2025 5.450% due 15/06/2027	4,100 1,500 200	3,908 1,491 202	0.11 0.04 0.01	4.000% due 01/07/2047 4.575% due 01/09/2027 5.500% due 01/04/2027 -	103 0	100	0.00
Sabine Pass Liquefaction LLC 4.200% due 15/03/2028 5.000% due 15/03/2027	4,000 800	3,920 804		6.150% due 15/01/2033 Southern California Gas Co. 2.950% due 15/04/2027	3,800 1,900	3,943 1,803	0.12	01/01/2040 5.732% due 25/09/2031 6.412% due 25/07/2044	412 76 310	424 76 288	0.01 0.00 0.01
Sandoz Finance BV 4.220% due 17/04/2030	€ 3,200	3,674	0.11	Sprint LLC 7.125% due 15/06/2024	800	•	0.02	Ginnie Mae 2.750% due 20/11/2029 3.500% due 15/07/2045 (l)	2 10,481	2 9,767	0.00 0.28
Sands China Ltd. 3.100% due 08/03/2029 3.500% due 08/08/2031 5.650% due 08/08/2028	\$ 900 1,100 7,800	785 923 7,740	0.03	Telecom Italia SpA 7.875% due 31/07/2028	€ 5,900 _	7,258 36,176		3.625% due 20/09/2031 4.000% due 20/10/2042 (a) 4.000% due 15/02/2052 (l)	99 3,445 3,988	97 578 3,856	0.00 0.02 0.11
Sartorius Finance BV 4.375% due 14/09/2029 4.875% due 14/09/2035	€ 700 600	802 701		Total Corporate Bonds & Notes CONVERTIBLE BONDS & N	- NOTES	743,778	21.59	4.000% due 15/03/2052 4.500% due 20/10/2045 (a) Ginnie Mae, TBA	232 2,264	223 449	0.01 0.01
Scripps Escrow, Inc. 5.375% due 15/01/2031	\$ 1,600	1,176		Southwest Airlines Co. 1.250% due 01/05/2025	\$ 7,500	7,607	0.22	4.000% due 01/01/2054 Uniform Mortgage-Backed S	3,000 Security	2,869	0.08
Southern Co. 3.700% due 30/04/2030	400	377	0.01	MUNICIPAL BONDS & NO	TES			3.500% due 01/04/2037 - 01/12/2047 3.500% due 01/07/2048 (I)	1,621	1,512	
Studio City Finance Ltd. 5.000% due 15/01/2029	600	505	0.01	California State General Obli (AGM/CR Insured), Series 2		ls, (BABs),		4.000% due 01/05/2047 -	10,128	9,372	
Syngenta Finance NV 3.375% due 16/04/2026	€ 1,000	1,099	0.03	6.875% due 01/11/2026 Commonwealth of Puerto Rich	2,345	2,492 Obligation	0.07	01/03/2049 4.000% due 01/04/2048 (I) 4.500% due 01/04/2028	1,525 7,178 4	1,469 6,924 4	0.04 0.20 0.00
T-Mobile USA, Inc. 2.250% due 15/11/2031	\$ 2,300	1,916		Bonds, Series 2022 0.000% due 01/11/2043	37	20	0.00	5.500% due 01/07/2026 - 01/08/2040	432	439	0.01
3.300% due 15/02/2051 3.875% due 15/04/2030	2,700 4,200	1,953 3,984		Golden State, California Toba Revenue Notes, Series 202		ization Cor	p.	6.000% due 01/10/2025 - 01/05/2041	231	238	0.01
TD SYNNEX Corp. 2.375% due 09/08/2028 TDF Infrastructure SASU	5,800	5,011	0.15	1.711% due 01/06/2024 Illinois State General Obligat	1,900 tion Bonds, (1,871 BABs) ,	0.05	Uniform Mortgage-Backed 5 2.500% due 01/01/2054 3.000% due 01/02/2054	Security, TBA 30,200 50,300	25,696 44,579	0.75 1.29
1.750% due 01/12/2029	€ 6,400	6,186	0.18	Series 2010 7.350% due 01/07/2035	643	699	0.02	3.500% due 01/02/2054 4.000% due 01/01/2054	119,800 160,200	110,029 151,626	3.19
Tesco Corporate Treasury Serv 0.875% due 29/05/2026	2,200	2,304	0.07	Tobacco Settlement Finance Revenue Bonds, Series 200				4.500% due 01/02/2054	120,300 1,092,500	,	3.39
Thales S.A. 4.125% due 18/10/2028	1,500	1,732	0.05	0.000% due 01/06/2047 (e) Tobacco Settlement Finance		2,065 Vest Virgini		5.500% due 01/02/2054 6.000% due 01/02/2054	63,800 77,500	64,089 78,696	1.86
United Airlines Pass-Through 1 5.875% due 15/04/2029	Frust \$ 2,782	2,820	0.08	Revenue Bonds, Series 202 3.151% due 01/06/2032 3.301% due 01/06/2033	20 1,500 800	1,251 660		6.500% due 01/02/2054	68,400	70,091 1,797,566	2.04 52.17
United Airlines, Inc. 4.625% due 15/04/2029	200	187	0.01	3.301 /6 due 01/00/2033	-	9,058	0.02	U.S. TREASURY OBLIGAT	IONS		
Venture Global Calcasieu Pass 3.875% due 01/11/2033 6.250% due 15/01/2030	6,400 4,800	5,431 4,780		U.S. GOVERNMENT AGEN	ICIES				77,727	71,056	
Virgin Media Secured Finance 4.250% due 15/01/2030	PLC £ 4,000	4,472	0.13	0.000% due 25/09/2060 (a) 0.448% due 25/12/2056 (a)	12,214 3,349	1,310 511	0.02	1.125% due 15/01/2033 1.375% due 15/07/2033 U.S. Treasury Notes	71,064 66,659	67,276 64,679	
Vmed O2 UK Financing PLC 4.500% due 15/07/2031	2,800	3,096	0.09	0.540% due 25/07/2042 (a) 0.598% due 25/07/2059 (a) 0.608% due 25/11/2046 (a)	18,899 8,501 5,098	259 1,114 95	0.01 0.03 0.00	0.250% due 31/08/2025 1.250% due 31/08/2024 (l)	12,200 84,500	11,391 82,433	
Wabtec Transportation Nether 1.250% due 03/12/2027	€ 4,600	4,691	0.14	0.618% due 25/06/2042 (a) 0.648% due 25/07/2050 (a)	14,816 4,049	160 465	0.00		_	296,835	
WMG Acquisition Corp. 2.250% due 15/08/2031	2,300	2,236	0.06	0.698% due 25/07/2043 (a) 0.748% due 25/05/2048 (a)	1,046 1,702	131	0.00	NON-AGENCY MORTGAC Adjustable Rate Mortgage 1		SECURITI	ES
Wynn Macau Ltd. 5.500% due 15/01/2026 5.500% due 01/10/2027	\$ 400 200 _	391 189	0.01	1.048% due 25/03/2042 (a) 1.148% due 25/11/2035 (a) 1.178% due 25/10/2039 (a)	6,678 60 679		0.02 0.00 0.00	4.515% due 25/11/2035 4.543% due 25/10/2035 4.611% due 25/02/2036	246 94 1,270	172 88 818	0.01 0.00 0.02
	-	227,719	6.61	2.000% due 25/11/2050 (a) 2.215% due 25/06/2043 (a)	6,896 4,731		0.02 0.01	5.407% due 25/03/2037 5.556% due 25/01/2036	5 30		0.00
UTILITIES AES Corp.				3.795% due 01/12/2034 4.000% due 25/06/2050 (a)	2 5,438	1,039	0.00	5.813% due 25/08/2035 5.990% due 25/01/2036	23 866	22 805	0.00
2.450% due 15/01/2031 CK Hutchison Group Telecom I	2,200 Finance S.A	1,850	0.05	4.564% due 01/02/2035 4.576% due 25/03/2036	3 234	263	0.00	Alba PLC 5.509% due 17/03/2039 £	889	1,100	
1.500% due 17/10/2031 2.625% due 17/10/2034	€ 2,500 £ 2,500	2,330 2,345		5.563% due 25/03/2034 5.582% due 25/11/2031 5.592% due 25/02/2032	23 2 23	23 2 23	0.00 0.00 0.00	American Home Mortgage A 5.890% due 25/06/2037 \$	2,980	2,792	
Entergy Corp. 2.400% due 15/06/2031	\$ 300	251	0.01	5.622% due 25/11/2032 5.802% due 25/03/2037	6 17	17	0.00	5.932% due 25/11/2046 6.750% due 25/11/2046	59 681	17 588	0.00
Georgia Power Co. 4.700% due 15/05/2032	1,200	1,196	0.04	5.852% due 25/09/2032 5.903% due 18/10/2030	2	2 3	0.00	American Home Mortgage I 7.549% due 25/11/2045	nvestment T 216	rust 88	0.00
NextEra Energy Capital Holdin 4.625% due 15/07/2027	1gs, Inc. 350	350	0.01	6.129% due 01/11/2042 Freddie Mac 0.000% due 15/08/2042	10 1,021		0.00	Atlas Funding PLC 6.348% due 20/01/2061 f	1,210	1,550	0.05
ONEOK, Inc. 4.350% due 15/03/2029 Pacific Gas & Electric Co.	100	97	0.00	0.477% due 15/12/2037 (a) 0.648% due 25/06/2050 (a)	285 8,799	23 1,062	0.00 0.03	Banc of America Alternative 1.170% due 25/06/2037 (a) \$ 5.830% due 25/06/2037	E Loan Trust 614 565	58 422	0.00 0.01
3.000% due 15/06/2028 3.150% due 01/01/2026	2,400 500	2,189 480		0.697% due 15/07/2047 (a) 0.698% due 25/06/2050 (a)	127 11,671	16 1,503	0.00	6.000% due 25/06/2046 6.000% due 25/07/2046	234 485	203 411	0.01 0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Banc of America Funding Trust	t co.4		0.00	Chevy Chase Funding LLC Mortgage-Back			5.800% due 25/02/2035 5.930% due 25/05/2035	34 \$ 35		0.00
3.395% due 20/10/2046 4.306% due 20/06/2037	\$ 69 \$ 53		0.00	5.650% due 25/05/2036 \$ 25 Citicorp Mortgage Securities Trust	\$ 22	0.00	6.000% due 25/09/2037	83	41	0.00
4.379% due 20/05/2036 4.410% due 20/12/2034	147 11		0.00	6.000% due 25/09/2037 25		0.00	6.050% due 25/04/2035 6.050% due 25/04/2035	24 14		0.00
4.732% due 20/04/2035	768	685	0.02	Citigroup Global Markets Mortgage Secur 5.970% due 25/05/2032 26		0.00	6.110% due 25/03/2035 6.130% due 25/02/2035	256 3		0.01
4.982% due 20/06/2036 5.061% due 20/01/2047	11 360		0.00	Citigroup Mortgage Loan Trust			6.210% due 25/02/2035	755	643	0.02
5.404% due 20/11/2034	356		0.01	3.772% due 25/10/2046 290 4.318% due 25/03/2034 65		0.01	6.500% due 25/12/2037 7.884% due 20/02/2036	1,430 23		0.02
5.490% due 20/02/2036 5.530% due 25/01/2037	82 97		0.00	4.504% due 25/07/2037 8	7	0.00	Countrywide Home Loan Reperform	rming RE	MIC Trus	st
5.792% due 20/02/2047 5.852% due 20/07/2036	585 3,051	600 2,982	0.02	5.322% due 25/08/2035 38 5.720% due 25/09/2037 77	36 68	0.00	6.500% due 25/11/2034 6.500% due 25/03/2035	13 368		0.00
5.852% due 20/12/2046	193	158	0.01	6.980% due 25/05/2035 42 7.860% due 25/11/2035 66		0.00	Credit Suisse First Boston Mortga		ities Cor	p.
6.270% due 25/05/2037 Banc of America Mortgage Trust	568	474	0.01	Citigroup Mortgage Loan Trust, Inc.	05	0.00	6.000% due 25/01/2036 6.050% due 25/03/2032	480 25		0.01
3.815% due 25/02/2035	57		0.00	4.429% due 25/02/2034 7 6.277% due 25/09/2035 1	7 1	0.00	6.500% due 25/04/2033	3	3	0.00
4.397% due 25/05/2035 4.578% due 25/06/2035	216 44		0.01	CitiMortgage Alternative Loan Trust	,	0.00	Credit Suisse First Boston Mortga through Certificates	ge-Backe	ed Pass-	
5.033% due 25/01/2035 5.750% due 20/07/2032	24 0		0.00	6.000% due 25/09/2036 1,444 6.000% due 25/01/2037 1,064	1,191	0.04	6.401% due 25/10/2033	6		0.00
BCAP LLC Trust	U	U	0.00	6.000% due 25/06/2037 1,545	1,284	0.04	Credit Suisse Mortgage Capital Co 3.193% due 30/11/2037	ertificate: 3,549	s 3,219	0.09
3.790% due 26/11/2036 4.533% due 26/03/2037	1,300 1,145	1,316 1,625	0.04 0.05	6.000% due 25/10/2037 663 Countrywide Alternative Loan Resecuritization		0.02	Credit Suisse Mortgage Capital M	ortgage-	Backed	Trust
5.250% due 26/02/2036	560	241	0.01	6.000% due 25/05/2036 95		0.00	6.000% due 25/02/2037 6.250% due 25/08/2036	3,699 42	1,679 17	0.05
5.250% due 26/06/2036 5.250% due 26/04/2037	12,620 606		0.15	Countrywide Alternative Loan Trust 0.000% due 25/12/2035 (a) 1,074	72	0.00	7.000% due 25/08/2037	371		0.01
5.250% due 26/06/2037	126	113	0.00	5.000% due 25/03/2035 5	4	0.00	Credit Suisse Mortgage Capital Tr 4.146% due 25/06/2050	' ust 1,756	1,499	0.04
5.810% due 25/01/2037 5.830% due 25/03/2037	1,821 701	1,692 603	0.05	5.500% due 25/04/2035 118 5.500% due 25/09/2035 230		0.00	Deutsche ALT-A Securities Mortga	age Loan	Trust	
6.770% due 25/09/2047	861		0.02	5.500% due 25/11/2035 169	100	0.00	5.610% due 25/07/2047 5.770% due 25/03/2037	366 227		0.01
Bear Stearns Adjustable Rate Mo 3.250% due 25/02/2033	rtgage Irt 1		0.00	5.500% due 25/12/2035 4,250 5.500% due 25/01/2036 20	2,472 12	0.07	5.770% due 25/09/2047	663	564	0.02
3.877% due 25/05/2047 3.974% due 25/09/2034	558 249		0.01	5.500% due 25/05/2036 398 5.652% due 20/02/2047 304		0.01	5.800% due 25/08/2037 Downey Savings & Loan Associati	1,353 on Morto	1,071 gage	0.03
4.746% due 25/07/2034	42	39	0.00	5.662% due 20/03/2047 4,848	3,971	0.12	Loan Trust	595		0.01
4.828% due 25/04/2033 4.892% due 25/01/2035	5 248		0.00	5.667% due 20/12/2046 10,496 5.670% due 25/04/2047 184	9,031 173	0.26	5.660% due 19/10/2036 6.046% due 19/07/2044	174		0.01
5.030% due 25/08/2035	45 35		0.00	5.750% due 25/02/2035 134 5.750% due 25/07/2035 660		0.00	Dutch Property Finance BV 4.602% due 28/07/2054 €	1,184	1,307	0.04
5.224% due 25/11/2034 5.308% due 25/04/2033	3	3	0.00	5.750% due 25/05/2036 433	173	0.01	EMF-NL Prime BV	1,104	1,507	0.04
5.710% due 25/11/2034 5.820% due 25/01/2034	37 33		0.00	5.750% due 25/03/2037 378 5.750% due 25/06/2037 640		0.01	4.785% due 17/04/2041	1,011	1,073	0.03
6.055% due 25/08/2033 6.136% due 25/01/2035	93 34		0.00	5.750% due 25/04/2047 1,175 5.752% due 20/09/2046 566	1,034	0.03	European Loan Conduit DAC 4.994% due 17/02/2030	4,109	4,480	0.13
6.239% due 25/01/2035	18		0.00	5.790% due 25/09/2047 541	489	0.01	Eurosail BV 5.485% due 17/10/2040	59	65	0.00
Bear Stearns ALT-A Trust 3.250% due 25/02/2034	8	7	0.00	5.810% due 25/05/2047 548 5.830% due 25/05/2047 754	642	0.01	Eurosail PLC			
3.905% due 25/04/2035	44	38	0.00	5.840% due 25/02/2037 1,936 5.850% due 25/07/2046 290		0.02	4.208% due 13/03/2045 5.589% due 13/03/2045 £	3,632 7,250	3,785 8,717	
3.971% due 25/05/2036 4.189% due 25/09/2035	486 3,846	238 1,648	0.01	5.850% due 25/09/2046 16	15	0.00	5.819% due 10/06/2044	4,816	6,000	0.17
4.196% due 25/11/2036 4.228% due 25/11/2036	1,120 3,112	502 1,722	0.02	5.892% due 20/03/2046 48 5.892% due 20/05/2046 289		0.00	6.289% due 13/06/2045 First Horizon Alternative Mortgag	10,049 se Securit	12,435 ties Trust	
4.240% due 25/03/2036	222	177	0.01	5.950% due 25/01/2037 2,053 6.000% due 25/10/2035 1,264	1,675	0.05	5.029% due 25/01/2036 5.754% due 25/09/2034	313 31	165	0.01
4.488% due 25/05/2035 4.816% due 25/09/2034	284 83	76	0.01	6.000% due 25/04/2036 782	385	0.01	First Horizon Mortgage Pass-Thro			0.00
5.679% due 25/01/2034 5.790% due 25/02/2034	40 127		0.00	6.000% due 25/07/2036 535 6.000% due 25/08/2036 119		0.01	5.464% due 25/08/2035	24	17	0.00
5.810% due 25/08/2036	176 630	162	0.01	6.000% due 25/12/2036 1,240 6.000% due 25/02/2037 226		0.02	Friary PLC 5.940% due 21/11/2067 £	513	655	0.02
5.870% due 25/02/2034 5.910% due 25/04/2036	399	352	0.01	6.000% due 25/03/2037 287	110	0.00	GMAC Mortgage Corp. Loan Trust 3.357% due 19/04/2036 \$	t 45	35	0.00
5.950% due 25/02/2036 Bear Stearns Mortgage Funding 1	283 Trust	250	0.01	6.000% due 25/05/2037 92	45	0.01	Great Hall Mortgages PLC			
5.650% due 25/06/2037	574		0.02	6.000% due 25/08/2037 643 6.012% due 25/12/2035 2,077	334 1,723	0.01	5.812% due 18/06/2039 GreenPoint Mortgage Funding Tru	11 ust	11	0.00
Bear Stearns Structured Products 3.993% due 26/12/2046	, Inc. Trus 420		0.01	6.030% due 25/02/2037 718 6.050% due 25/02/2036 1,651	579 1,459	0.02	6.010% due 25/11/2045 6.090% due 25/10/2045	137 12		0.00
Canada Square Funding PLC 6.070% due 17/01/2059	c 2.064	2 615	0.00	6.112% due 20/11/2035 20	17	0.00	GSR Mortgage Loan Trust	12	11	0.00
Charter Mortgage Funding PLC	£ 2,064	2,615	0.08	6.500% due 25/08/2032 39	38	0.00	1.180% due 25/01/2037 (a) 4.511% due 25/11/2035	3,066 52		0.01
5.796% due 16/01/2057	1,185	1,511	0.04	6.500% due 25/09/2037 554 Countrywide Home Loan Mortgage Pass-1		0.01 Trust	4.836% due 25/09/2035 4.976% due 25/11/2035	127 90	120	0.00
	\$ 316		0.01	3.673% due 20/05/2036 629	587	0.02	5.750% due 25/03/2036	9	8	0.00
4.114% due 25/03/2037 5.342% due 25/02/2037	26 13		0.00	3.695% due 25/04/2035 28 4.039% due 20/05/2036 340	313	0.00	5.750% due 25/01/2037 6.000% due 25/03/2032	18 0		0.00
ChaseFlex Trust	4.4			4.110% due 20/02/2036 455 4.241% due 20/07/2034 73		0.01	6.000% due 25/11/2035 6.000% due 25/03/2037	828 47		0.01
6.070% due 25/07/2037 ChaseFlex Trust Multi-Class Mort	11 gage Pass		0.00 h	5.250% due 25/12/2027 21	13	0.00	6.000% due 25/05/2037	118	85	0.00
Certificates Trust 4.204% due 25/08/2037	540		0.01	5.500% due 25/11/2035 4 5.750% due 25/02/2037 356	162	0.00	6.500% due 25/09/2036 HarborView Mortgage Loan Trust	79	38	0.00
4.204% due 25/08/2037 4.204% due 25/08/2037	241		0.01	5.750% due 25/05/2037 22 5.750% due 25/08/2037 2,070	11 1,108	0.00	3.685% due 19/10/2033 4.935% due 19/06/2045	27 1,099		0.00 0.02
							1.555 /0 dac 15/00/2045	1,000	243	0.02

\$1,956.000 \$3.0000 \$3.000 \$3.0000 \$3.0000 \$3.0000 \$3	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S) AS	% OF NET SSETS
Segregor 1911/2016 1911/	5.910% due 19/05/2035 5.970% due 19/01/2036	141 656	373 128 396	0.01 0.00 0.01	5.962% due 25/06/2036 6.354% due 25/08/2036	722	209	0.01	6.478% due 25/02/2034 6.624% due 25/04/2034	108 0	103 0 0 0	0.00
4.669% of 270500000000000000000000000000000000000	6.290% due 19/11/2034				5.250% due 26/05/2037			0.01	Structured Asset Mortgag	e Investments	Trust	
4.25 See 2007/2007 2	4.606% due 27/05/2062 HomeBanc Mortgage Trust				5.930% due 25/06/2047			0.03	5.830% due 25/07/2046	355	293 0	0.01
6.119% ob 2.500/2005 340 227 001 5.20% ob 2.50%	Impac CMB Trust				4.138% due 01/12/2050 € Nomura Asset Acceptance Corp. A	lternative	e Loan T	rust	5.870% due 25/10/2036 5.890% due 25/04/2036	1,211 265	1,042 0 235 0	0.03
8.20% of 25/10/2014	6.110% due 25/03/2035 6.130% due 25/03/2035	303 304	268 272	0.01 0.01	4.863% due 25/06/2036	1,251	925	0.03	5.970% due 19/07/2035	105	98 0	0.00
568696 das 2501/2002 13 12 0.00	6.390% due 25/11/2034	13			NovaStar Mortgage Funding Trust				Structured Asset Securities Through Certificates		ge Pass-	
3.079% (in £2507/037) 2.002 1,232 0.04 1,235 0.04 1,255 0.070 1,	5.686% due 25/01/2032		12	0.00	6.120% due 25/06/2057	162	155	0.00	7.323% due 25/06/2033	1		
\$\frac{1}{2}\frac{1}	3.079% due 25/06/2037 3.326% due 25/07/2037	2,002	1,323	0.04	6.126% due 16/10/2056 £	341	434	0.01	5.309% due 25/07/2036 6.150% due 25/04/2043	137 7	7 0	0.00
## 4.99% to 2.591/0.394	3.940% due 25/06/2037	62	37 214	0.00 0.01	8.000% due 25/07/2034 \$	277			6.815% due 25/06/2037	2,216		
6.007% de 2507/2035 1 45 0.00 6.707% de 2507/2037 3,039 970 0.03 6.707% de 2507/2037 4.115% de 2502/2036 4.115% de 2502/2036 4.115% de 2502/2036 4.115% de 2502/2036 4.115% de 2502/2037 4.115% de 2502/2036 4.115% de 2502/2037 4.115% de 2502/2038 4.115/2038	5.830% due 25/07/2047	573	390	0.01	RBSSP Resecuritization Trust				6.365% due 20/10/2051 6.571% due 20/07/2045	£ 9,437 2,601		
\$2,000 \$	6.070% due 25/07/2035 6.110% due 25/02/2035	203 51	163 45	0.01	Residential Accredit Loans, Inc. Tru	ıst			5.940% due 20/12/2063		1,564 0	0.05
1986 1987 1988	6.290% due 25/11/2034	66	56	0.00	5.184% due 25/12/2035 5.620% due 25/02/2047	154 2,599	133 943	0.00	6.070% due 15/07/2059	1,810	2,307 0	0.07
\$884% due 25007037	4.115% due 25/03/2036	s t 192			5.791% due 25/10/2037	161	136	0.00	WaMu Mortgage Pass-Thr	ough Certificat	es Trust	
3.759% due 25052034	5.843% due 26/05/2037				5.850% due 25/12/2036 5.850% due 25/05/2047	354	311	0.01	3.704% due 25/02/2037	143	120 0	0.00
4.252% due 25/07/2035	3.750% due 27/07/2037 3.979% due 25/05/2034	5	5	0.00	5.970% due 25/08/2037	86	78	0.00	3.864% due 25/03/2036	. 9	8 0	0.00
5.759% due 2501/2036 53 25 0.00 5.759% due 2502/2037 257 126 0.00 6.000% due 2508/2037 257 126 0.00 6.500% due 2508/2036 247 85 0.00 5.500% due 2508/2036 247 85 0.00 5.500% due 2508/2036 247 85 0.00 6.500% due 2508/2036 127 85 0.00 6.000% due 2508/2036 128 128 0.00 6.300% due 2508/2036 136 136 130 0.00 6.300% due 2508/2036 138 16 0.00 6.300% due 2508/2036 128 128 0.00 6.300% due 2508/2036 128 0.00 6.	4.852% due 25/10/2035	145	115	0.00	6.500% due 25/09/2037	105	84	0.00	4.379% due 25/03/2034 4.397% due 25/12/2046	249 111	244 0 93 0	0.01
6.259% due 2507/2036	5.750% due 25/01/2036 5.789% due 25/12/2034	53 17	25 16	0.00	Residential Asset Securitization Tr	ust			5.255% due 25/08/2034	70	66 0	0.00
Jubilee Place BV 4985% due 17/10/2057	6.250% due 25/07/2036	143	52	0.00	5.500% due 25/12/2035	81	39	0.00	5.752% due 25/01/2047	55	48 0	0.00
5.791% due 25/04/2036 \$ 913 \$89 0.02 Assistant relational price of the second process	4.985% due 17/10/2057	€ 413	457	0.01	6.000% due 25/07/2037	388	157	0.00	5.772% due 25/04/2047 5.907% due 25/09/2033	957 20	821 0 17 0	0.02
5.920% due 25/08/2046	5.791% due 25/04/2036	\$ 913	589	0.02	4.657% due 25/04/2037	30	24	0.00	5.990% due 25/11/2045	765	696 0	0.02
Luminent Mortgage Frust 5.830% due 25/12/2036 18 16 0.00 6.390% due 05/09/2057 544 544 0.02 6.050% due 25/07/2046 221 182 0.01 6.060% due 25/07/2046 221 182 0.01 6.060% due 25/07/2046 2.01 192 0.01 6.060% due 25/07/2045 192 179 0.01 6.07 6.060% due 25/07/2045 192 179 0.01 6.07 6.07 6.07 6.00 6.00 6.00 6.00 6.00	5.920% due 25/08/2046				5.091% due 25/09/2035	323	215	0.01	6.012% due 25/08/2046	366	332 0	0.01
5.640% due 15/04/2049	5.830% due 25/12/2036	18	16	0.00	6.390% due 05/09/2057	544	544	0.02	6.050% due 25/10/2045 6.060% due 25/07/2046	190 221	180 0 182 0	0.01 0.01
3.245% due 25/07/2035 \$ 179 153 0.00 5.559% due 15/12/2043 £ 5,447 6,453 0.19 6.512% due 25/08/2042 42 40 0.00 5.155% due 25/05/2034 42 38 0.00 Rochester Financing PLC 5.386% due 21/11/2034 107 101 0.00 5.920% due 18/12/2044 1,454 1,840 0.05 5.929% due 18/12/2044 1,454 1,840 0.05 5.929% due 25/10/2032 48 46 0.00 3.701% due 20/01/2047 \$ 126 82 0.00 6.529% due 20/04/2035 36 34 0.00 6.529% due 20/04/2035 36 34 0.00 5.529% due 20/04/2035 36 34 0.00 5.529% due 20/04/2035 36 34 0.00 5.529% due 20/04/2035 372 258 0.01 6.529% due 20/04/2035 372 0.00 6.000% due 25/01/2035 373 0.00 6.000% due 25/01/2035 374 0.00 6.000% due 25/01/2035 375 0.00 6.000% du	5.640% due 15/04/2049		3,407	0.10	4.105% due 15/12/2043 €				6.310% due 25/07/2045	192	179 0	0.01
MASTR Seasoned Securitization Trust 5.259% due 25/10/2032 48 46 0.00 Mellon Residential Funding Corp. Mortgage Pass- Through Certificates 6.176% due 15/11/2031 16 15 0.00 Mellon Residential Funding Corp. Mortgage Pass- Through Trust 5.916% due 15/11/2030 171 161 0.01 5.916% due 15/12/2030 171 161 0.01 5.916% due 25/03/2036 490 266 0.01 4.340% due 25/03/2035 10 9 0.00 4.618% due 25/07/2035 30 26 0.00 6.581% due 25/10/2035 40 38 0.00 6.581% due 25/10/2032 5 4 0.03 7.299% due 25/11/2032 5 4 0.03 8.759% due 25/10/2032 5 4 0.00 Morgan Stanley Mortgage Loan Trust 3.701% due 20/01/2047 \$ 126 82 0.00 6.164% due 20/01/2033 17 13 0.00 6.164% due 20/01/2033 17 13 0.00 6.164% due 20/01/2033 17 13 0.00 6.176% due 15/11/2031 16 15 0.00 6.176% due 20/01/2051 € 2,653 2,920 0.09 6.176% due 25/01/2035 136 10 0.00 6.176% due 25/01/2030 171 161 0.01 6.176% due 15/11/2030 171 161 0.01 6.176% due 15/11/2031 16 15 0.00 6.176% due 25/01/2030 171 161 0.01 6.176% due 15/11/2031 16 15 0.00 6.176% due 25/01/2030 171 161 0.01 6.176% due 25/01/2035 136 0.01 6.176% due 25/01/2035 136 0.01	3.245% due 25/07/2035 5.155% due 25/05/2034	\$ 179 42	38	0.00	5.559% due 15/12/2043 f Rochester Financing PLC	5,447	6,453	0.19	6.512% due 25/11/2046	1,966	1,734 0	
Mellon Residential Funding Corp. Mortgage Pass- Through Certificates 6.164% due 20/04/2035 36 34 0.00 6.176% due 15/11/2031 16 15 0.00 6.176% due 25/11/2030 171 161 0.01 6.176% due 25/11/2030 171 161 0.01 6.176% due 25/10/2030 171 161 0.01 6.176% due 25/10/2035 136 102 0.00 6.176% due 25/10/2035 136 0.00 6.000% due 25/10/2035 1	MASTR Seasoned Securitization	Trust			Sequoia Mortgage Trust		,		Certificates Trust		_	0.01
6.176% due 15/17/2031 16 15 0.00 Shamrock Residential DAC Mellon Residential Funding Corp. Mortgage Pass- Through Trust 5.916% due 15/12/2030 171 161 0.01 Stratton BTL Mortgage Funding PLC 3.853% due 25/03/2036 490 266 0.01 6.120% due 12/03/2052 1,432 1,825 0.05 4.340% due 25/02/2035 10 9 0.00 6.721% due 20/07/2060 10,705 13,643 0.40 4.756% due 25/07/2035 30 26 0.00 4.618% due 25/07/2035 40 38 0.00 5.997% due 25/05/2033 48 46 0.00 6.581% due 25/05/2033 48 46 0.00 6.581% due 25/11/2035 40 38 0.00 7.299% due 25/11/2032 5 4 0.00 Morgan Stanley Mortgage Loan Trust 3.278% due 25/11/2037 1,547 1,029 0.03 5.906% due 25/10/2035 149 132 0.00 Structured Adjustable Rate Mortgage Loan Trust 5.770% due 25/09/2034 221 208 0.01 ASSET-BACKED SECURITIES 5.790% due 25/10/2055 6.11 0.00 6.000% due 25/02/2057 199 152 0.00 6.000% due 25/02/2037 199 152 0.00 6.000% due 25/03/2036 236 221 0.01 6.000% due 25/03/2036 236 0.02 1.01 6.000% due 25/03/2036 236 0.02 1.01 6.000% due 25/07/2036 1.323 786 0.02 25/11/2035 1.3643 0.40 25/03/2035 1.3643 0.40 3.987% due 25/02/2033 0 0 0.00 0.00 2.00 2.00 2.00 2.00 2	Mellon Residential Funding Cor			0.00	6.164% due 20/04/2035	36	34	0.00	5.750% due 25/11/2035	297	262 0	0.01
5.916% due 15/12/2030 171 161 0.01 5.951% due 20/01/2054 £ 2,715 3,451 0.10 6.000% due 25/07/2036 1,323 786 0.02 Merrill Lynch Mortgage Investors Trust 3.853% due 25/03/2036 490 266 0.01 6.120% due 12/03/2052 1,432 1,825 0.05 4.340% due 25/07/2035 10 9 0.00 6.721% due 20/07/2060 10,705 13,643 0.40 4.618% due 25/07/2035 30 26 0.00 4.618% due 25/07/2035 48 46 0.00 5.970% due 25/11/2035 40 38 0.00 6.581% due 25/11/2035 40 38 0.00 6.581% due 25/10/2028 11 10 0.00 7.299% due 25/12/2032 5 4 0.00 Morgan Stanley Mortgage Loan Trust 3.873% due 25/09/2034 221 208 0.01 Morgan Stanley Mortgage Loan Trust 3.873% due 25/09/2035 10 0.00 3.278% due 25/11/2037 1,547 1,029 0.03 5.906% due 25/10/2035 149 132 0.00 4.618% due 25/11/2037 1,547 1,029 0.03 5.906% due 25/10/2035 149 132 0.00 5.910% due 25/07/2036 1,323 786 0.02 5.920% due 25/07/2036 1,323 786 0.02 5.906% due 25/07/2060 10,705 13,643 0.40 5.906% due 25/04/2036 \$ 112 63 0.00 5.121% due 25/04/2036 \$ 112 63 0.00 5.121% due 25/09/2035 73 65 0.00 5.736% due 25/09/2035 73 65 0.00 5.736% due 25/09/2034 221 208 0.01 5.770% due 25/09/2034 4 3 0.00 5.770% due 25/09/2034 5 149 132 0.00 4.618% due 25/11/2037 1,547 1,029 0.03 5.906% due 25/10/2035 149 132 0.00	Mellon Residential Funding Cor			0.00	4.726% due 24/01/2061 €		2,920	0.09	5.790% due 25/02/2037 6.000% due 25/10/2035	199 136	152 0 102 0	0.00
3.853% due 25/03/2036	5.916% due 15/12/2030		161	0.01	5.951% due 20/01/2054 £		3,451	0.10	6.000% due 25/07/2036	1,323	786 0	
4.756% due 25/05/2033	3.853% due 25/03/2036 4.340% due 25/02/2035	490 10	9	0.00	6.120% due 12/03/2052				Certificates Trust 3.987% due 25/02/2033	0		0.00
6.581% due 25/10/2028 11 10 0.00 5.159% due 25/09/2035 73 65 0.00 7.299% due 25/12/2032 5 4 0.00 5.736% due 25/09/2034 221 208 0.01 Morgan Stanley Mortgage Loan Trust 5.770% due 25/09/2034 4 3 0.00 3.278% due 25/11/2037 1,547 1,029 0.03 5.906% due 25/10/2035 149 132 0.00 Accredited Mortgage Loan Trust 6.415% due 25/10/2035 149 132 0.00 Accredited Mortgage Loan Trust 6.415% due 25/10/2035 6.114 0.00 6.25% due 25/10/2035 6.15%	4.756% due 25/05/2033	48	46	0.00	3.813% due 25/04/2036 \$	112	63					
3.278% due 25/11/2037 1,547 1,029 0.03 5.906% due 25/10/2035 149 132 0.00 Accredited Mortgage Loan Trust	6.581% due 25/10/2028 7.299% due 25/12/2032	5	10	0.00	5.159% due 25/09/2035 5.736% due 25/09/2034	73 221	65 208	0.00 0.01	ASSET-BACKED SECURI	TIES	231,240 /	.47
	3.278% due 25/11/2037	1,547			5.906% due 25/10/2035	149	132	0.00	Accredited Mortgage Loan	1 Trust	5,098 0	0.15

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Accunia European CLO DAC				BNPP AM Euro CLO DAC		` '		Delta Funding Home Equity Loan	Trust		
4.915% due 15/07/2030	1,539 \$ 2,556	2,821	0.03	4.822% due 22/07/2032	£ 1,477 \$ 5,800	1,611 6,324		6.296% due 15/09/2029 Dryden Euro CLO DAC	,		0.00
ACE Securities Corp. Home Equity 5.710% due 25/08/2036 \$ 6.295% due 25/12/2045	1,521 951	371	0.01 0.02	Bosphorus CLO DAC 4.745% due 15/12/2030 4.960% due 12/12/2032	813 3,400	890 3,711	0.03 0.11	4.625% due 15/04/2033 4.862% due 15/05/2034 4.965% due 17/01/2033	5,790 5,000	9,638 6,299 5,441	0.28 0.18 0.16
Ameriquest Mortgage Securities, Pass-Through Certificates	Inc. Asse	t-Backed	I	Cairn CLO BV 4.745% due 15/10/2031	5,296	5,755	0.17	EMC Mortgage Loan Trust 6.210% due 25/05/2040	92	91	0.00
5.940% due 25/11/2035 6.340% due 25/01/2036 6.490% due 25/09/2034	2,714 600 1,085	2,639 567 1.068	0.02	Cairn CLO DAC 4.552% due 30/04/2031 4.618% due 31/01/2030	2,082 3,632	2,273 3,976	0.07 0.12	Euro-Galaxy CLO DAC 4.589% due 24/04/2034	3,796	4,120	0.12
AMMC CLO Ltd. 6.894% due 02/11/2030	1,677	1,679		Carlyle Euro CLO DAC 4.632% due 15/08/2030	1,282	1,403		Fieldstone Mortgage Investment 5.777% due 25/11/2036 6.137% due 25/04/2047	Trust 5 1,129 3,741	654 2,622	0.02
Amortizing Residential Collateral 6.170% due 25/10/2031	20		0.00	4.665% due 15/01/2031 Carlyle Global Market Strategies				First Franklin Mortgage Loan Trus 5.750% due 25/12/2036		•	0.01
Amresco Residential Securities Co Loan Trust	rp. Mort	gage		4.925% due 16/01/2033 Carlyle Global Market Strategies	5,600 Euro CLO	6,091	0.18	6.070% due 25/07/2035	1,762	1,735	0.05
6.410% due 25/06/2029 Aqueduct European CLO DAC	6	5	0.00	4.752% due 15/11/2031	11,079	12,070	0.35	6.190% due 25/11/2035 First NLC Trust	1,260	1,164	0.03
4.633% due 20/07/2030 €	1,905	2,089	0.06	Carrington Mortgage Loan Trust 5.630% due 25/10/2036 5.720% due 25/10/2036	2,427 900	2,356	0.07 0.02	5.650% due 25/08/2037 Fremont Home Loan Trust	6,819	3,390	0.10
Ares European CLO DAC 4.843% due 20/04/2032 5.122% due 21/10/2033	2,900 8,500	3,153 9,294		5.950% due 25/16/2036 6.370% due 25/05/2034	966 388	917	0.02 0.03 0.01	5.600% due 25/11/2036 5.605% due 25/10/2036	1,844 3,295		0.02
Argent Securities Trust 5.620% due 25/09/2036 \$	2,005		0.02	Centex Home Equity Loan Trust 6.400% due 25/09/2034	291	282	0.01	5.670% due 25/08/2036 5.750% due 25/02/2037	606 7,004	195 5,363	
5.690% due 25/05/2036 5.770% due 25/06/2036	534 1,662	130	0.00	CIT Mortgage Loan Trust 6.970% due 25/10/2037	10,423	10,315		5.810% due 25/02/2037 5.970% due 25/05/2036	1,640 1,283	749	0.02
5.770% due 25/07/2036 5.790% due 25/05/2036	5,570 3,577	4,854		Citigroup Mortgage Loan Trust		,		6.085% due 25/11/2035 6.340% due 25/05/2034	5,788 1,457	5,075 1,373	0.15 0.04
Argent Securities, Inc. Asset-Back	'	0/3	0.03	5.640% due 25/07/2045 5.670% due 25/05/2037	1,302 3,912	2,564		GE-WMC Mortgage Securities Tru 5.770% due 25/08/2036	st 10,090	4,196	0.12
Through Certificates 5.950% due 25/05/2035	1,907	1,608	0.05	5.790% due 25/12/2036 5.970% due 25/08/2036	242 2,531 659	2,469	0.00 0.07 0.02	GoldenTree Loan Management El 4.893% due 20/01/2032 €	JR CLO DA 2,900	3,171	0.09
Armada Euro CLO DAC 4.685% due 15/07/2031 €	1,542	1,685	0.05	5.990% due 25/09/2036 7.250% due 25/05/2036	519	270	0.02	5.013% due 20/07/2034 Greystone Commercial Real Estat	3,000 e Notes I 1	.,	0.09
Asset-Backed Funding Certificates 5.580% due 25/01/2037 \$	982		0.02	Citigroup Mortgage Loan Trust A Through Certificates			0.01	6.656% due 15/09/2037	1,561	1,559	0.05
5.630% due 25/01/2037 6.170% due 25/06/2034	401 685	671	0.01	6.415% due 25/10/2034 Citigroup Mortgage Loan Trust,			0.01	GSAA Home Equity Trust 5.590% due 25/05/2036 5.610% due 25/03/2036	641 2,524		0.00
6.520% due 25/03/2034 Asset-Backed Securities Corp. Hor		y Loan Tr		5.730% due 25/03/2037 Clarinda Park CLO DAC	403		0.01	5.985% due 25/06/2036 6.070% due 25/05/2047	6,244 107	1,658	
6.565% due 25/02/2035 Aurium CLO DAC	730		0.02	Contego CLO DAC	7,550	8,192		6.370% due 25/08/2037 6.502% due 25/11/2036	76 42	72 16	0.00
4.966% due 23/03/2032	10,376 10,000	11,338 10,962		4.642% due 23/01/2030 Countrywide Asset-Backed Certi		4,558		GSAMP Trust 5.540% due 25/12/2036	326	154	0.00
Avoca CLO DAC 4.655% due 15/07/2030	2,886	3,172	0.09	6.150% due 25/12/2036 \$ Countrywide Asset-Backed Certi			0.00	5.670% due 25/11/2036	2,804	1,332	
4.798% due 12/01/2031 4.855% due 15/04/2033	2,073 3,500	2,271 3,801	0.07	4.434% due 25/10/2032	711	706	0.02	5.790% due 25/04/2036 5.990% due 25/06/2036	34 2,226	21 2,130	
Avoca Static CLO DAC		•		4.512% due 25/07/2036 5.610% due 25/06/2035	2,589 410		0.01	6.010% due 25/04/2036 Harvest CLO DAC	533	337	0.01
5.690% due 15/10/2030 Barings CLO Ltd.	500		0.02	5.610% due 25/07/2037 5.610% due 25/08/2037	1,170 152		0.00		8,601	9,398	0.27
6.605% due 15/04/2031 \$ 6.667% due 20/01/2031	4,777 4,998	4,773 4,995		5.650% due 25/11/2047 5.670% due 25/09/2037	618	548	0.00	6.565% due 25/05/2035			0.00
Barings Euro CLO DAC 4.836% due 25/11/2029 €	1,008	1,112	0.03	5.670% due 25/06/2047 5.680% due 25/05/2047	4,868 1,827	4,355 1,615		Home Equity Mortgage Loan Assess. 5.630% due 25/07/2037	771		0.01
Bear Stearns Asset-Backed Securi			0.03	5.690% due 25/09/2037 5.859% due 25/10/2046	230 7		0.01	5.690% due 25/04/2037 5.710% due 25/04/2037	855 864		0.02
4.724% due 25/07/2036 \$ 5.031% due 25/11/2035	18 731		0.00	5.910% due 25/09/2047	1,615	1,556	0.05	HSI Asset Securitization Corp. Tru		333	0.02
5.236% due 25/06/2043	42	38	0.00	5.930% due 25/05/2037 6.095% due 25/08/2035	219 95		0.01	5.660% due 25/01/2037 5.690% due 25/12/2036	842 4,196	586 1,118	0.02
5.500% due 25/08/2036 5.639% due 25/08/2034	13 42		0.00	6.565% due 25/04/2036	300		0.01	5.910% due 25/12/2036	3,810	1,009	
5.700% due 25/02/2037	3,784	3,538		7.195% due 25/05/2035 7.420% due 25/08/2035	646 1,485	1,329	0.02	5.995% due 25/02/2036	7,100	5,869	
5.770% due 25/11/2036	1,060	1,029		Credit Suisse First Boston Mortg		ties Corp	э.	6.250% due 25/01/2036 IXIS Real Estate Capital Trust	3,968	3,276	0.09
6.100% due 25/02/2036 6.325% due 25/07/2034	1,180 1,411	1,177 1,365	0.04	5.077% due 25/01/2032 Credit-Based Asset Servicing & S	2 Securitizati		0.00	5.930% due 25/01/2037	272	97	0.00
6.520% due 25/08/2037 Belle Haven ABS CDO Ltd.	89		0.00	3.072% due 25/12/2036 Credit-Based Asset Servicing & S	554	456	0.01	JPMorgan Mortgage Acquisition 3 4.470% due 25/01/2037	815		0.01
5.156% due 03/11/2044 Black Diamond CLO DAC	11,399	3,486	0.10	Loan Trust 3.319% due 25/03/2037	9,313	3,474		5.730% due 25/06/2037 5.770% due 25/07/2036	26 633	269	0.00
4.853% due 20/01/2032 € 4.982% due 15/05/2032	786 5,374	863 5,861	0.02 0.17	Credit-Based Asset Servicing & S	ecuritizati	on Trust		5.875% due 25/07/2036 Jubilee CLO DAC	2,333	2,268	0.07
Blackrock European CLO DAC 4.585% due 15/10/2031	3,044	3,310	0.10	3.201% due 25/01/2037 3.311% due 25/01/2037 3.400% due 25/07/2036	143 139 1,854	44	0.00	4.615% due 15/04/2031 € Lehman XS Trust	3,100	3,374	0.10
BlueMountain CLO Ltd.	3,863	3,859		CSAB Mortgage-Backed Trust		1,706		4.719% due 25/06/2036 5.790% due 25/05/2036	724 1,792	682 1,548	0.02 0.04
BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031 €	497		0.02	6.220% due 25/09/2036 CVC Cordatus Loan Fund DAC	3,409	1,026		Long Beach Mortgage Loan Trust 5.690% due 25/11/2036	9,165	2,841	
4.685% due 15/01/2031 4.795% due 15/04/2034	9,436 2,200	10,310 2,385	0.30	4.555% due 15/09/2031 4.652% due 21/07/2030 4.852% due 26/08/2032	£ 2,987 12,253 500	3,250 13,383 546		5.910% due 25/02/2036 6.070% due 25/02/2036	1,447 259	1,405	
				552 /0 dac 25/50/2052	300	5-10	0.02				

Company Comp		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PA	FAIR R VALUE	% OF NET
Marcian park time including Inc. 47 75 75 75 75 75 75 75		(000S)	(000S)	ASSETS	DESCRIPTION				DESCRIPTION			
## APPEN DESCRIPTION OF STATE						2,677 \$	2,929	0.08		\$ 70) \$ 70	0.00
Addition part Feeting Life Control Con		9,800	10,668	0.31		-	8 268	0.24		€ 500) 5/16	0.02
Palmerstern Park CLO DAC Palmerstern Park CLO DAC Palmerstern Park CLO DAC Park Place Securities, Inc. Asset Based Pass—Through Carelinates Park Place Pass—Through Carelinates Park Place Pass—Through Pass—Through Pass—Through Pass—Through Pass—Through Pass—Through Pass—Through Carelinates Pass—Through Pa	Madison Park Funding Ltd.				4.745% due 15/04/2031	4,261	4,641	0.13	Toro European CLO DAC			
Massachuest Educational Financing Authority G-999 Am 2 No. 000	Man GLG Euro CLO DAC	,			Palmerston Park CLO DAC	,			4.908% due 12/01/2032			
6.999% to 2500/2029 1,970 2,970	4.835% due 15/01/2030	184	203		Park Place Securities, Inc. Asset-Ba	,		0.04	5.715% due 02/10/2039	\$ 1,842	2 11	0.00
6.179% de 25/00/203 1,162 475 000 6.45%, de 25/00/2035 3.00 01 2,50% de 25/00/2037 1,97 0.00	6.590% due 25/04/2038 \$			0.01	6.790% due 25/01/2036 \$		1,581	0.05		€ 1,90	2,087	0.06
5,779% de 2590/2037	6.170% due 25/05/2037 6.210% due 25/01/2037	1,162			6.415% due 25/05/2035	2,440			5.620% due 25/01/2037	\$ 9,65	4,523	
5.610% da 2507/2037 1.500 64.00 7.00	5.730% due 25/03/2037	2,214					760	0.02				
\$2,999% de 2500/2037 1,930 3,950 0.07 5,259% de 2500/2037 19 0.00 0.00 Moraya Stanley ABS Capital, Inc. Trust 5,50% de 2507/2038 615 50.00 0.00 0.00 \$5,00% de 2507/2038 615 50.00 0.00 0.00 0.00 \$5,00% de 2507/2038 6.00 0.00 0.00 0.00 \$5,00% de 2507/2038 0.00 \$5,00% de 2507/2038 0.00 0.00 \$5,00% de 2507/2038 0.00 \$5,00% de 2507/2038 0.00 0.00 \$5,00% de 2507/2038 0	5.810% due 25/07/2037	55	24	0.00		110	93	0.00				
Segregate Segr					6.230% due 25/10/2046	1,249	1,197	0.03				
Solyth duz 25/12/2036 1.06 56 0.02 39/38 du 15/09/2031 € 1.07 1.854 0.05	5.990% due 25/05/2037	1,035								5,48	5,447	0.16
Section Sect	5.530% due 25/12/2036	1,106				1 672	1 05/	0.05		€ 66	7732	0.02
5.610% due 2501/2036 6,89 322 0.01 6,73% due 1707/2031 5 957 958 0.03 6,50% due 2501/2036 6,516 3,404 0.10 3,269% due 2501/2036 7,20% due 2501/2036 7,20% due 2501/2036 3,835 2,000 0.6 1,70% due 2501/2036 1,40 0.2 1,70% due 2501/2036 1,10% due 2501/2036						1,072	1,854	0.05			582,602	16.91
5,620% due 2501/2036	5.610% due 25/11/2036	689	322	0.01	6.734% due 17/07/2031 \$		958	0.03	SOVEREIGN ISSUES			
5.639% due 250120393	5.620% due 25/10/2036	6,516	3,404	0.10	3.269% due 25/09/2037	700						0.04
5,650% due 250120397 1,084 53 0.01 6,50% due 250102036 3,833 2,200 0.05 6,50% due 250102036 3,833 2,200 0.05 7,70% due 250102036 3,833 2,200 0.05 7,70% due 250102036 3,833 2,00 0.02 7,70% due 250102036 3,833 2,00 0.02 7,70% due 250102036 3,83 3,80 0.00 5,70% due 250102036 5,70% due 250102037 7,70% due 250												
5.70% due 2507/2036 3,883 2,020 0.06 5.72% due 2507/2036 717 630 0.01 5.72% due 2507/2036 727 726 0.01 5.72% due 2507/2036 1,899 500 0.02 5.72% due 2507/2036 1,899 500 0.03 5.72% due 2507/2036 1,899 500 0.03 5.72% due 2507/2036 1,899 100 0.00 5.72% due 250							J	0.00		'	3,466	0.10
5.779% due 2503/2037 527 226 0.91 5.810% due 2504/2037 2470 2,336 0.07 5.779% due 2507/2036 1,499 500 0.02 5.779% due 2507/2036 1,499 500 0.02 5.779% due 2507/2036 1,299 1,000% due 2507/2036 1,209 1,000 6.259% due 2507/2036 1,209 1,000 6.259% due 2507/2037 2,100 1,769 0.05 5.20% due 2507/2037 2,100 1,769 0.05 5.20% due 2507/2037 2,100 1,769 0.05 5.80% due 2507/2036 1,100 1,000 6.259% due 2507/2036 1,100 6.259% due 2507/2037 1,100 6.259% due 2507/2037 1,100 6.259% due 2507/2038 1,100 6.259% due 2507/2039 1,100 6.259% due 2507/2039	5.700% due 25/10/2036	3,853	2,020	0.06			2,120	0.06		Nacional		
5.779% due 2507/2036							1,666	0.05		BRL 88,970	18,316	0.53
5.279% due 2500/2033	5.770% due 25/06/2036	14	12	0.00						266,600	52,227	1.52
5.20% due 25/09/2033	and the second s										16.506	0.40
6.720% due 25/07/2037 2,100 1,769 0/5 Sculptor European CLO DAC 4.755% due 14/01/2032 € 11,100 12,086 0.35 830% due 25/03/2036 1,040 823 0.02 Morgan Stanley Galla, Inc. Trust 5.709% due 25/03/2036 1,570 632 0.02 61,080% due 25/03/2035 1,806 1,443 0.04 6.255% due 25/03/2035 1,035 345 0.01 6.339% due 25/03/2035 1,806 1,443 0.04 6.255% due 25/03/2035 1,035 345 0.01 6.339% due 25/03/2035 1,806 1,443 0.04 6.255% due 25/03/2035 52 543 0.02 61,080% due 25/03/2035 1,800 1,226 0.03 1,226 0.03 1,235 1,339 1,121 0.03 1,080 1,226 0.03 1,235 1,339 1,121 0.03 1,235 0.04 1,235 0.						าาา	216	0.01		•		0.48
April						223	210	0.01	2.750% due			0.26
Securitized and Secrement Reversalisation Securitized Securitized and Securitized S			823	0.02	4.755% due 14/01/2032 €	,		0.35	4.000% due	•	•	
Sylve S	Morgan Stanley IXIS Real Estate	Capital	Trust					0.09				
8.45% due 25/09/2036		'	632	0.02							5,005	0.11
Solid			345	0.01						'	1,026	0.03
New Century Home Equity Loan Trust 6.190% due 25/03/2035 552 543 0.02 Newcastle Investment Trust 0.000% due 01/05/2033 1,139 1,121 0.03 Nomura Home Equity Loan, Inc. Home Equity Loan Trust 5.620% due 25/07/2036 1,633 1,510 0.04 6.130% due 25/07/2036 1,633 1,510 0.04 6.130% due 25/07/2037 573 168 0.00 6.270% due 25/00/2037 573 168 0.00 6.2570% due 25/09/2037 573 168 0.00 6.2570% due 25/09/2037 573 168 0.00 6.355% due 25/09/2037 573 168 0.00 6.355% due 25/09/2037 573 168 0.00 6.355% due 25/09/2037 2,119 1,789 0.05 6.363% due 25/09/2037 3,757 2,493 0.07 6.355% due 25/09/2037 3,757 2,493 0.07 6.350% due 25/09/2037 454 448 0.01 6.370% due 25/09/2037 450 0.02 6.380% due 25/09/2037 4,747 3,020 0.04 6.370% due 25/09/2037 454 448 0.01 6.370% due 25/09/2037 454 448 0.01 6.370% due 25/09/2037 454 448 0.01 6.370% due 25/09/2037 454 540 0.05 6.370% due 25/09/2037 457 540 0.05 6.370% due 25/09/2036 540 0.05 6.370% due 25/09/2037 457 540 0.05 6.370% due 25/09/2036 540 0.05 6.370% due 25/09/2037 450 0.05 6.370% due 25/09/2037 4		3,456	3,445	0.10		1,800	1,282	0.04	129.126% due))c)	0.01
0.000% due 01/05/2033 1,139 1,121 0.03 0.000% due 01/05/2034 1,139 1,121 0.03 0.000% due 01/05/2036 1,633 1,510 0.04 0.6130% due 25/07/2036 1,633 1,510 0.04 0.6270% due 25/07/2037 573 168 0.00 0.6270% due 25/09/2037 573 168 0.00 0.6355% due 025/09/2037 573 168 0.00 0.6355% due 25/09/2035 3 2 0.00 0.6355% due 25/09/2035 3 2 0.00 0.630% due 25/09/2035 3 2 0.00 0.630% due 25/09/2037 573 168 0.00 0.630% due 25/09/2037 454 448 0.01 0.630% due 25/09/2037 454 448 0.01 0.630% due 25/09/2037 454 448 0.01 0.630% due 25/09/2037 458 1562 0.02 0.630% due 25/01/2037 1,371 484 0.01 0.630% due 25/01/2037 1,371 484 0.01 0.730% due 25/01/2037 1,371 484 0.01 0.740% due 25/01/2037 1,371 484 0.01 0.750% due 25/01/2037 1,471 0.01 0.750% due 25/01/2037 1,472 0.05 0.750% due			E42	0.02		1.040	1 205	0.04	` '			
0.000% due 01/05/2033 1,139 1,121 0.03 Nomura Home Equity Loan, Inc. Home Equity Loan Trust 5,550% due 25/06/2037 560% due 25/07/2036 1,633 1,510 0,04 5,550% due 25/07/2036 2,138 477 0.01 5,640% due 25/07/2037 737 630 0.02 6.270% due 25/09/2037 573 168 0.00 6.270% due 25/09/2035 3 2 0.00 6.255% due 25/09/2035 3 2 0.00 6.255% due 25/09/2035 3 2 0.00 6.30% due 25/09/2037 581 562 0.02 6.30% due 25/09/2037 581 562 0.02 6.30% due 25/09/2037 581 562 0.02 6.370% due 25/01/2037 1,371 484 0.01 6.370% due 25/01/2037 1,371 484 0.01 6.370% due 25/01/2037 1,371 484 0.01 6.4785% due 15/01/2032 € 3,003 3,301 0.10 6.4785% due 15/01/2032 € 3,003 3,301 0.10 6.4785% due 15/01/2033 \$ 806 806 0.02 6.4882% due 15/04/2031 \$ 806 806 0.02 6.450% due 25/01/2037 800 519 0.02 6.560% due 25/01/2037 800 519 0.02 6.560% due 25/01/2037 3,755 456 351 0.01 6.560% due 25/01/2037 800 519 0.02 6.650% due 25/01/2037 818 477 0.01 6.650% due 25/01/2037 818 477 0.00 6.630% due 25/01/2037 818 477 0.00 6.650% due 25/01/203		552	543	0.02					1.875% due 24/01/2052	€ 1,700	1,347	0.04
5.620% due 25/07/2036	0.000% due 01/05/2033						272	0.04				
6.130% due 25/10/2036											•	0.04
6.355% due 25/09/2035 3 2 0.00 5.680% due 25/06/2037 3,775 2,493 0.07 5.630% due 25/09/2037 454 448 0.01 5.670% due 25/09/2037 581 562 0.02 5.890% due 25/11/2036 2,105 635 0.02 5.890% due 25/11/2036 2,105 635 0.02 5.890% due 25/03/2037 1,371 484 0.01 4.074% due 25/02/2037 1,478 535 0.02 5.770% due 25/09/2037 465 152 0.00 5.770% due 25/09/2033 10,000 11,047 0.32 5.873% due 20/01/2033 10,000 11,047 0.32 5.873% due 20/01/2033 10,000 11,047 0.32 5.610% due 25/01/2037 800 5.910 0.00 5.610% due 25/01/2037 800 5.910 0.00 5.610% due 25/01/2037 800 5.910 0.00 5.610% due 25/03/2037 3,568 2,114 0.06 5.950% due 25/01/2037 8.00 5.650% due 25/01/2037 8.00 5.650% due 25/01/2037 8.00 5.650% due 25/01/2037 8.00 5.700% due 25/01/2037 8.00 5.700% due 25/01/2037 8.00 5.700% due 25/01/2037 8.00 5.970% due 25/01/2035 456 351 0.01 5.000 5.00	6.130% due 25/10/2036	2,138	477	0.01								0.13
Solidad Sol										rnational Bon	d	
5.670% due 25/09/2037 581 562 0.02 5.870% due 25/10/2037 4,797 3,768 0.11 5.670% due 25/01/2037 1,371 484 0.01 4.740% due 25/02/2037 1,371 484 0.01 4.740% due 25/02/2037 1,371 484 0.01 5.770% due 25/02/2037 1,478 535 0.02 5.770% due 25/02/2036 861 821 0.02 5.770% due 25/02/2037 465 152 0.00 5.770% due 25/02/2037 465 152 0.00 4.785% due 15/01/2032 € 3,003 3,301 0.10 5t. Paul's CLO DAC 4.785% due 15/01/2032 10,000 11,047 0.32 5t. Paul's CLO DAC 4.715% due 15/01/2035 10,000 11,047 0.32 5t. Paul's CLO DAC 4.715% due 15/01/2035 438 0.01 5.610% due 25/01/2037 815 509 0.01 5.610% due 25/01/2037 800 519 0.02 5.650% due 25/01/2037 800 5.610% due 25/03/2037 3,568 2,114 0.06 5.650% due 25/01/2037 800 5.650% due 25/01/2037 818 477 0.01 5.690% due 25/01/2037 8.760% due 25/01/2037 818 477 0.01 5.690% due 25/01/2037 8.760% due 25/01/20			440	0.01						\$ 200) 71	0.00
5.890% due 25/01/2037 1,371 484 0.01 4,074% due 25/02/2037 1,478 535 0.02 21/12/2026 ZAR 894,100 51,184 1.49 OCP Euro CLO DAC 4.785% due 15/01/2032 € 3,003 3,301 0.10 55.770% due 25/09/2037 465 152 0.00 57.70% due 25/09/2037 465 152 0.00 57.70% due 25/09/2034 6,800 7,405 0.21 5.873% due 20/01/2033 10,000 11,047 0.32 5tructured Asset Investment Loan Trust 6.625% due 15/04/2031 \$ 806 806 0.02 6.595% due 25/01/2035 \$ 4,321 3,908 0.11 5.610% due 25/01/2037 815 509 0.01 7.195% due 25/01/2035 329 145 0.00 5.610% due 25/03/2037 800 519 0.02 5.625% due 25/01/2035 329 145 0.00 5.695% due 25/03/2037 136 120 0.00 5.625% due 25/09/2037 8.00 519 0.02 5.650% due 25/01/2037 8.10 120 0.00 5.650% due 25/01/2037 8.00 0												
7.345% due 25/03/2035 705 694 0.02 5.776% due 25/03/2037 465 152 0.00 OCP Euro CLO DAC 4.785% due 15/01/2032 € 3,003 3,301 0.10 4.882% due 22/09/2034 6,800 7,405 0.21 5.873% due 20/01/2033 10,000 11,047 0.32 Octagon Investment Partners Ltd. 6.625% due 15/04/2031 \$ 806 806 0.02 Option One Mortgage Loan Trust 5.610% due 25/03/2037 815 509 0.01 5.610% due 25/03/2037 800 519 0.02 5.690% due 25/03/2037 3,568 2,114 0.06 Ownit Mortgage Loan Trust Commit Mortgage Loan Trust 5.675% due 25/05/2037 3,568 2,114 0.06 Overit Mortgage Loan Trust 5.757% due 25/05/2037 620 477 0.01 OZLM Ltd. St. Paul's CLO DAC 4.715% due 25/09/2037 465 152 0.00 5.770% due 25/09/2037 465 152 0.00 5.770% due 25/09/2037 136 150 0.01 5.750% due 25/09/2032 € 1,291 1,412 0.04 5.7405 due 15/01/2032 € 1,291 1,412 0.04 5.750% due 22/03/2024 \$ 1,800 1,802 0.05 6.455% due 15/01/2035 \$ 4,321 3,908 0.11 6.455% due 25/01/2035 \$ 418 346 0.01 7.045% due 25/01/2035 456 351 0.01 5.610% due 25/02/2037 800 519 0.02 5.690% due 25/03/2037 136 120 0.00 5.690% due 25/03/2037 3,568 2,114 0.06 Structured Asset Securities Corp. Mortgage Loan Trust 5.610% due 25/05/2037 3,568 2,114 0.06 Securities Corp. Trust 5.757% due 25/05/2037 620 477 0.01 5.757% due 25/04/2035 49 48 0.00 OZLM Ltd. Structured Asset Securities Corp. Trust								0.02		10,100	9,496	0.28
4.785% due 15/01/2032									21/12/2026			1.49
4.882% due 22/09/2034 6,800 7,405 0.21 5.873% due 20/01/2033 10,000 11,047 0.32		2 002	2 201	0.10		465	152	0.00				0.05
Octagon Investment Partners Ltd. 6.625% due 15/04/2031 \$ 806 806 0.02 6.595% due 25/01/2035 \$ 4,321 3,908 0.11 Option One Mortgage Loan Trust 5.610% due 25/01/2037 815 509 0.01 7.195% due 25/01/2035 329 145 0.00 5.610% due 25/02/2037 800 519 0.02 5.610% due 25/03/2037 800 519 0.02 5.610% due 25/03/2037 136 120 0.00 5.690% due 25/03/2037 3,568 2,114 0.06 5.695% due 25/01/2035 818 477 0.01 5.690% due 25/05/2037 3,568 2,114 0.06 5.970% due 25/11/2035 6,700 6,597 0.19 5.757% due 25/05/2037 620 477 0.01 6.957% due 25/04/2035 49 48 0.00 OZLM Ltd. SHARES COMMON STOCKS COMMUNICATION SERVICES Intelsat Emergence S.A. (d)(k) 19,367 552 0.02 ENERGY Constellation Oil Services Holding S.A. 'B' (d)(k) 1.038.200 112 0.00	4.882% due 22/09/2034	6,800	7,405	0.21		1,291	1,412	0.04			9,459	0.28
6.625% due 15/04/2031 \$ 806 806 0.02 6.595% due 25/01/2035 418 346 0.01 Option One Mortgage Loan Trust 5.610% due 25/01/2037 815 509 0.01 5.610% due 25/02/2037 800 519 0.02 5.610% due 25/03/2037 136 120 0.00 5.695% due 25/03/2037 3,568 2,114 0.06 5.690% due 25/05/2037 3,568 2,114 0.06 COMMON STOCKS COMMUNICATION SERVICES Intelsat Emergence S.A. (d)(k) 19,367 552 0.02 Structured Asset Securities Corp. Mortgage Loan Trust 5.690% due 25/05/2037 3,568 2,114 0.06 5.970% due 25/11/2037 1,978 1,807 0.05 Ownit Mortgage Loan Trust 5.757% due 25/05/2037 620 477 0.01 6.957% due 25/11/2035 6,700 6,597 0.19 5.757% due 25/05/2037 620 477 0.01 6.957% due 25/04/2035 49 48 0.00 OZLM Ltd. Structured Asset Securities Corp. Trust			11,047	0.32			3 908	0.11				5./2
5.610% due 25/01/2037 800 519 0.02 5.610% due 25/02/2037 800 519 0.02 5.690% due 25/02/2037 136 120 0.00 5.690% due 25/04/2037 4,427 3,036 0.09 5.690% due 25/05/2037 3,568 2,114 0.06 Ownit Mortgage Loan Trust 5.757% due 25/05/2037 620 477 0.01 OZLM Ltd. 7.095% due 25/01/2035 329 145 0.00 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 7,059 4,383 0.13 5.650% due 25/01/2037 818 477 0.01 5.690% due 25/05/2037 3,568 2,114 0.06 5.970% due 25/01/2037 1,978 1,807 0.05 6.475% due 25/01/2037 1,978 1,807 0.05 6.475% due 25/01/2035 6,700 6,597 0.19 6.957% due 25/04/2035 49 48 0.00 OZLM Ltd. 7.095% due 25/01/2035 329 145 0.00 COMMUNICATION SERVICES Intelsat Emergence S.A. (d)(k) 19,367 552 0.02 ENERGY Constellation Oil Services Holding S.A. 'B' (d)(k) 1.038,200 112 0.00	6.625% due 15/04/2031 \$	806	806	0.02	6.595% due 25/01/2035	418	346	0.01	COMMON STOCKS	SHARE	s	
5.610% due 25/03/2037	5.610% due 25/01/2037	815								VICES		
5.690% due 25/04/2037 4,427 3,036 0.09 5.650% due 25/01/2037 818 477 0.01 5.690% due 25/05/2037 3,568 2,114 0.06 5.970% due 25/11/2037 1,978 1,807 0.05 6.70% due 25/11/2035 6,700 6,597 0.19 6.757% due 25/05/2037 620 477 0.01 6.957% due 25/04/2035 49 48 0.00 6.957%										10.20	7	0.02
Ownit Mortgage Loan Trust 5.757% due 25/11/2035 6,700 6,597 0.19 5.757% due 25/05/2037 620 477 0.01 6.957% due 25/04/2035 49 48 0.00 OZLM Ltd. Constellation Oil Services Holding S.A. 'B' (d)(k) 1.038.200 112 0.00	5.690% due 25/04/2037	4,427	3,036	0.09	5.650% due 25/01/2037	818	477	0.01	. , , ,	19,36	552	0.02
5.757% due 25/05/2037 620 477 0.01 6.957% due 25/04/2035 49 48 0.00 Services Holding OZLM Ltd. Structured Asset Securities Corp. Trust Services Holding S.A. 'B' (d)(k) 1.038.200 112 0.00		5,508	2,114	0.00								
OZLM Ltd. Structured Asset Securities Corp. Trust S.A. 'B' (d)(k) 1.038.200 112 0.00	5.757% due 25/05/2037	620	477	0.01	6.957% due 25/04/2035	49						
		2,603	2,600	0.08			3,463	0.10		1,038,200	112	0.00

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
FINANCIALS				SHORT-TERM INSTRUM	MENTS			INVESTMENT FUNDS			
National Bank of Greece				ARGENTINA TREASURY	BILLS			COLLECTIVE INVESTMENT	SCHEMES		
S.A. (d)	307,710 \$	2,139	0.06	(34.368)% due				PIMCO Funds: Global			
REAL ESTATE				20/05/2024 (e)(f) ARS (32.600)% due	157,563	\$ 249	0.01	Investors Series plc -			
Adler Group S.A. (d)	33,602	18	0.00	14/10/2024 (e)(f)	26,125	92	0.00	PIMCO Asia High Yield Bond Fund (i)	770,713	7,121	0.21
Adler Group S.A.	74,405		0.00			341	0.01	PIMCO Funds: Global	,		
	,		0.00	LULING A DV TDE A CUDV D				Investors Series plc -			
	_	2,865	0.08	HUNGARY TREASURY B 10.900% due	ILLS			Asia Strategic Interest Bond Fund (i)	1,496,908	13,846	0.40
	_			04/01/2024 (e)(f) HUF 1	6 036 000	46,316	1.34	PIMCO Funds: Global	1,430,300	13,040	0.40
WARRANTS					0,030,000	10,510	1.51	Investors Series plc - US			
Constellation Oil Services				U.S. TREASURY BILLS				Short-Term Fund (i)	9,812,414	99,302	2.88
Holding S.A Exp.	4	0	0.00	5.363% due 11/01/2024 (e)(f) \$	198,000	197,742	5.74	PIMCO Select Funds plc - PIMCO US Dollar			
10/06/2071 (k)	' -	0	0.00	Total Short-Term Instrument		244.399	7.09	Short-Term Floating			
PREFERENCE CECURITIES				Total Short Term instrument	L)	244,333	7.03	NAV Fund (i)	9,350,727	93,177	2.71
PREFERRED SECURITIES				Total Transferable Securit	ties	\$ 4,176,007	121.20			213,446	6.20
Nationwide Building Society	7.004	1 170	0.02					EXCHANGE-TRADED FUND	nc		
10.250%	7,094	1,178	0.03						,,,		
								PIMCO ETFs plc - PIMCO US Dollar Short			
								Maturity UCITS ETF (i)	1,244,050	124,057	3.60
								Total Investment Funds		\$ 337,503	9.80

REPURCHAS	E AGREEN	MENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	5.220%	18/12/2023	03/01/2024	£ 50,000	United Kingdom Inflation-Linked Gilt 1.125% due 22/11/2037	\$ (66,329)	\$ 63,740	\$ 63,854	1.85
	5.240	14/12/2023	04/01/2024	250,000	United Kingdom Inflation-Linked Gilt 0.125% - 4.000% due 22/11/2055 -	\$ (00,323)	\$ 05,710	\$ 03,031	1.03
					22/03/2068	(346,931)	318,700	319,454	9.25
BRC	5.540	29/12/2023	02/01/2024	\$ 136,800	U.S. Treasury Notes 2.625%	(420.745)	426.000	426.004	2.07
	5.600	29/12/2023	02/01/2024	100	due 31/05/2027 Freddie Mac 7.000% due 01/01/2054	(139,745) (104)	136,800 100	136,884 100	3.97 0.00
DEU	5.480	02/01/2024	03/01/2024	100	U.S. Treasury Bonds 2.750%	(104)	100	100	0.00
DEO	3.400	02/01/2024	03/01/2024	100	due 15/08/2042	(103)	100	100	0.00
	5.510	02/01/2024	03/01/2024	159,900	U.S. Treasury Inflation Protected Securities	(100)			0.00
					1.500% due 15/02/2053	(164,281)	159,900	159,924	4.64
FICC	2.600	29/12/2023	02/01/2024	1,376	U.S. Treasury Notes 4.875%				
					due 30/11/2025	(1,404)	1,376	1,376	0.04
	5.330	29/12/2023	02/01/2024	53,700	U.S. Treasury Bonds 1.875% due 15/02/2051	(54,774)	53,700	53,700	1.56
Total Repurcha	se Agreeme	ents				\$ (773,671)	\$ 734,416	\$ 735,392	21.31

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	4	\$ (18)	0.00
Canada Government 10-Year Bond March Futures	Long	03/2024	162	302	0.01
Euro-Bobl March Futures	Short	03/2024	922	(2,008)	(0.06)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	629	(3,020)	(0.09)
Euro-Schatz March Futures	Short	03/2024	1,155	(788)	(0.02)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	2,230	4,237	0.12
U.S. Treasury 5-Year Note March Futures	Long	03/2024	1,826	3,992	0.12
U.S. Treasury 10-Year Note March Futures	Short	03/2024	6,907	(23,465)	(0.68)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	2,044	(2,210)	(0.06)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	536	(5,229)	(0.15)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	877	(10,508)	(0.31)
				\$ (38,715)	(1.12)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (38,715)	(1.12)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

N CORPORATE. SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽³⁾	(Depreciation)	Net Assets
AES Corp.	5.000%	20/12/2025	\$ 500	\$ (53)	0.00
AT&T, Inc.	1.000	20/06/2024	5,300	32	0.00
AT&T, Inc.	1.000	20/06/2026	2,700	(24)	0.00
AT&T, Inc.	1.000	20/06/2028	300	5	0.00
Boeing Co.	1.000	20/06/2026	100	2	0.00
British Telecommunications PLC	1.000	20/12/2024	€ 7,000	41	0.00
General Electric Co.	1.000	20/06/2026	\$ 4,300	25	0.00
General Electric Co.	1.000	20/12/2026	400	3	0.00
Tesco PLC	1.000	20/06/2028	€ 4,300	85	0.00
				\$ 116	0.00

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

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-33 5-Year Index CDX.HY-40 5-Year Index	(1.000)% (5.000)	20/06/2025 20/06/2028	\$ 87 7,920	\$ (6) (451)	0.00 (0.01)
			_	\$ (457)	(0.01)

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

_Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-35 5-Year Index	1.000%	20/12/2025	\$ 200	\$ (1)	0.00
CDX.IG-36 5-Year Index	1.000	20/06/2026	700	(6)	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	3,200	22	0.00
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 14,400	734	0.02
				\$ 749	0.02

INTEREST RATE SWAPS

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive(4)	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 37,900	\$ (2,690)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	19/09/2028	\$ 62,000	1,309	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.725	19/09/2028	59,800	1,273	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	24,100	1,882	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	85,800	(6,742)	(0.20)
Receive	1-Day USD-SOFR Compounded-OIS	1.842	19/09/2053	12,500	(567)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.857	15/07/2032	29,320	(3,609)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	1.874	19/09/2053	11,700	(575)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.999	03/07/2053	17,500	3,644	0.11
Pay	1-Day USD-SOFR Compounded-OIS	2.000	27/10/2028	38,000	(2,857)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	10/12/2029	40	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.060	27/10/2053	7,600	1,785	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.250	20/06/2028	104,830	294	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,700	(54)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	3,700	(50)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	31,200	183	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	3,700	(50)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	2,500	(136)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	3,700	(43)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	3,700	(42)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	3,700	(40)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	9,600	(124)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	10,800	(84)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	3,200	(63)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	7,400	(13)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	3,200	(79)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	3,200	(86)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	6,000	(169)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	5,800	(207)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	3,400	(143)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	22,900	1,312	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	17,000	997	0.03
Pay	1-Year BRL-CDI	9.628	02/01/2026	BRL 537,000	(14)	0.00
Pay	1-Year BRL-CDI	10.231	04/01/2027	13,900	(69)	0.00
Pay	1-Year BRL-CDI	11.073	04/01/2027	136,700	149	0.00
Pay	1-Year BRL-CDI	11.078	04/01/2027	126,600	142	0.00
Pay	1-Year BRL-CDI	11.115	04/01/2027	82,400	93	0.00

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Year BRL-CDI	11.126%	04/01/2027	BRL 114,100	\$ 137	0.00
Pay	1-Year BRL-CDI	11.144	04/01/2027	271,000	2,179	0.06
Receive	1-Year BRL-CDI	11.219	04/01/2027	577,900	(3,704)	(0.11)
Pay	1-Year BRL-CDI	11.494	04/01/2027	145,000	654	0.02
Pay	1-Year BRL-CDI	11.821	02/01/2025	128,000	(36)	0.00
Pay	1-Year BRL-CDI	11.846	04/01/2027	76,300	460	0.01
Pay	1-Year BRL-CDI	11.856	02/01/2025	129,000	(19)	0.00
Pay	1-Year BRL-CDI	11.900	04/01/2027	68,000	432	0.01
Pay	1-Year BRL-CDI	12.535	04/01/2027	185,800	1,921	0.06
Receive(4)	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	CAD 20,900	(332)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	387,200	532	0.02
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 412,900	7,536	0.22
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	€ 6,700	(433)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	5,800	(350)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	3,400	(215)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	7,200	(357)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	3,500	(172)	(0.01)
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	8,800	41	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	9,000	42	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	41,200	2,596	0.07
Receive	6-Month PLN-WIBOR	6.160	16/09/2027	PLN 93,100	(1,367)	(0.04)
Receive	6-Month PLN-WIBOR	6.210	26/04/2027	116,600	(2,519)	(0.07)
Receive	6-Month PLN-WIBOR	6.240	23/09/2027	78,600	(1,220)	(0.04)
Receive	6-Month PLN-WIBOR	6.270	20/09/2027	89,800	(1,415)	(0.04)
Receive	6-Month PLN-WIBOR	6.280	26/09/2027	26,700	(426)	(0.01)
Receive	6-Month PLN-WIBOR	6.310	19/09/2027	94,800	(1,529)	(0.04)
Receive	6-Month PLN-WIBOR	6.985	11/10/2027	113,000	(2,563)	(0.07)
Receive	6-Month PLN-WIBOR	7.156	13/10/2027	58,300	(1,416)	(0.04)
					\$ (6,981)	(0.20)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (6,573)	(0.19)

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

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

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

WRITTEN O	PTIONS								
INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	300	\$ (1)	\$ (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	300	(1)	(1)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	2,300	(11)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	1,500	(7)	(19)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	2,300	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	1,500	(7)	0	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	5,800	(24)	(18)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	5,800	(24)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	2,000	(8)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	2,000	(8)	(6)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	3,200	(15)	(23)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	3,700	(16)	(48)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	3,200	(15)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	3,700	(16)	(1)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,600	(10)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,800	(7)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	5,000	(21)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	4,300	(22)	(45)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	4,300	(21)	(55)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	5,000	(23)	(81)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	2,600	(10)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,800	(7)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	5,000	(21)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	4,300	(22)	0	0.00

Schedule of Investments Dynamic Bond Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044%	05/01/2024	4,300	\$ (21)	\$ 0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	2,000	(9)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	2,700	(11)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	600	(3)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,700	(8)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	2,000	(9)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	2,700	(11)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	600	(3)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,700	(8)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	6,000	(29)	(34)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	2,600	(12)	(17)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,000	(5)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	6,100	(29)	(110)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	6,000	(29)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	2,600	(12)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,000	(5)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	6,100	(29)	0	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	600	(3)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	600	(3)	(1)	0.00
							\$ (567)	\$ (633)	(0.02)

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Brazil Government International Bond	1.000%	20/12/2024	\$ 100	\$ (2)	\$ 3	\$ 1	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	400	(6)	9	3	0.00
	South Africa Government International Bond	1.000	20/06/2024	15,500	(686)	742	56	0.01
	Turkey Government International Bond	1.000	20/06/2024	300	(36)	37	1	0.00
HUS	Brazil Government International Bond	1.000	20/06/2024	300	(9)	10	1	0.00
MYC	California State General Obligation Bonds, Series 2003	1.000	20/09/2024	2,900	23	(5)	18	0.00
					\$ (716)	\$ 796	\$ 80	0.01

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

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST MYC UAG	CMBX.NA.AAA.10 Index CMBX.NA.AAA.10 Index CMBX.NA.AAA.10 Index	0.500% 0.500 0.500	17/11/2059 17/11/2059 17/11/2059	\$ 800 11,000 10,900	\$ (24) (379) (378)	\$ 24 378 377	\$ 0 (1) (1)	0.00 0.00 0.00
					\$ (781)	\$ 779	\$ (2)	0.00

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 10,041	AUD 15,157	\$ 304	\$ 0	\$ 304	0.01
	03/2024	CNH 69,844	\$ 9,690	0	(175)	(175)	(0.01)
BOA	01/2024	COP 10,548,516	2,758	38	0	38	0.00
	01/2024	£ 4,705	5,976	0	(22)	(22)	0.00
	01/2024	HUF 285,073	774	0	(48)	(48)	0.00
	01/2024	NZD 1,020	621	0	(24)	(24)	0.00
	01/2024	PLN 14,241	3,365	0	(256)	(256)	(0.01)
	01/2024	\$ 2,623	COP 10,548,516	97	0	97	0.00
	01/2024	1,079	£ 853	9	0	9	0.00
	01/2024	4,146	HUF 1,452,759	40	0	40	0.00
	01/2024	42,843	¥ 6,322,296	2,030	0	2,030	0.06
	01/2024	199	MXN 3,391	0	0	0	0.00
	01/2024	2,811	PLN 11,745	175	0	175	0.01
	02/2024	824	CNY 5,825	0	(1)	(1)	0.00
	03/2024	CNH 98,304	\$ 13,573	0	(312)	(312)	(0.01)
	03/2024	IDR 33,744,797	2,146	0	(42)	(42)	0.00
	03/2024	\$ 2,718	COP 10,548,516	0	(37)	(37)	0.00
	03/2024	342	IDR 5,344,547	4	0	4	0.00
	03/2024	6,548	INR 547,937	14	0	14	0.00
	06/2024	KRW 1,879,223	\$ 1,445	0	(18)	(18)	0.00
BPS	01/2024	AUD 1,128	746	0	(24)	(24)	0.00
	01/2024	BRL 232,898	48,249	304	0	304	0.01

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	€ 618,007	\$ 680,282	\$ 0	\$ (2,555)	\$ (2,555)	(0.07)
	01/2024 01/2024	£ 17,939 HUF 722,771	22,754 2,057	0	(115) (32)	(115) (32)	0.00 0.00
	01/2024	KRW 591,201	450	0	(7)	(7)	0.00
	01/2024 01/2024	\$ 8,815 400	AUD 13,198 BRL 1,966	192 5	0	192 5	0.01 0.00
	01/2024	1,390	CAD 1,890	44	0	44	0.00
	01/2024	4	HUF 1,514	0	0	0	0.00
	01/2024 01/2024	1,150 6	IDR 17,787,756 KRW 7,894	4	0	4 0	0.00 0.00
	01/2024	8,209	ZAR 152,186	102	0	102	0.00
	02/2024	TWD 528,566	\$ 16,599	0 5	(870)	(870)	(0.03)
	02/2024 03/2024	\$ 1,463 CNH 68,032	CNY 10,388 \$ 9,453	0	0 (156)	5 (156)	0.00 (0.01)
	03/2024	TWD 503	16	0	0	0	0.00
	03/2024 03/2024	\$ 105 2,776	CNH 760 IDR 42,544,938	2	0 (17)	2 (17)	0.00 0.00
	03/2024	22,754	INR 1,903,238	38	0	38	0.00
	04/2024	48,249 KRW 8,086,540	BRL 235,248 \$ 6,190	0	(218) (105)	(218)	(0.01)
BRC	06/2024 01/2024	KRW 8,086,540 1,356,915	1,050	2	(103)	(105) 2	0.00 0.00
	01/2024	PLN 222,164	50,809	0	(5,673)	(5,673)	(0.17)
	01/2024 01/2024	\$ 3,976 993	TRY 118,431 ZAR 18,486	2 17	(7) 0	(5) 17	0.00 0.00
	02/2024	5,347	TRY 163,011	0	(34)	(34)	0.00
	03/2024	700	IDR 10,876,829	6	0	6	0.00
	03/2024 04/2024	7,935 11,895	TRY 249,645 383,083	0	(91) (167)	(91) (167)	0.00 (0.01)
	06/2024	KRW 8,327,056	\$ 6,380	0	(102)	(102)	0.00
BSH CBK	01/2024 01/2024	BRL 286,000 AUD 877	57,383 584	0	(1,494) (15)	(1,494) (15)	(0.04) 0.00
CDK	01/2024	f 502	636	0	(4)	(4)	0.00
	01/2024	HUF 144,811	413	0	(6)	(6)	0.00
	01/2024 01/2024	IDR 15,428,538 MXN 238,137	1,002 13,507	1 0	0 (492)	(492)	0.00 (0.01)
	01/2024	PLN 9,204	2,294	0	(46)	(46)	0.00
	01/2024 01/2024	\$ 2,984 70,134	AUD 4,438 BRL 341,480	45 165	0	45 165	0.00 0.00
	01/2024	4,672	f 3,720	70	0	70	0.00
	01/2024	3,537 4,624	MXN 64,972 PLN 19,508	283 336	0	283 336	0.01
	01/2024 01/2024	ZAR 222,403	\$ 11,701	0	(447)	(447)	0.01 (0.01)
	03/2024	PEN 22,378	5,943	0	(87)	(87)	0.00
	03/2024 03/2024	\$ 1,002 169	IDR 15,432,497 ILS 617	0 2	(2) 0	(2) 2	0.00 0.00
	04/2024	BRL 344,938	\$ 70,134	0	(292)	(292)	(0.01)
DUB	06/2024 01/2024	KRW 63,684 £ 250,000	49 313,124	0	0 (5,577)	0 (5,577)	0.00 (0.16)
DOB	01/2024	KRW 779,820	600	0	(3,377)	(3,377)	0.00
	01/2024	\$ 551	PLN 2,149	0	(4)	(4)	0.00
	01/2024 03/2024	ZAR 118 CNH 46,786	\$ 6 6,493	0	0 (115)	0 (115)	0.00 0.00
	03/2024	SGD 23,590	17,821	0	(126)	(126)	0.00
	03/2024 06/2024	\$ 294 KRW 9,002,272	IDR 4,597,112 \$ 6,916	4	0 (91)	4 (91)	0.00 0.00
GLM	01/2024	AUD 2,591	1,737	0	(31)	(31)	0.00
	01/2024	CAD 112,748	82,967	0	(2,548)	(2,548)	(0.07)
	01/2024 01/2024	£ 50,000 ¥ 147,100	63,874 1,003	134 0	0 (41)	134 (41)	0.00 0.00
	01/2024	MXN 15,344	885	0	(17)	(17)	0.00
	01/2024 01/2024	\$ 52,295 46,412	BRL 253,700 MXN 814,004	0 1,440	(68) 0	(68) 1,440	0.00 0.04
	01/2024	ZAR 11,398	\$ 599	0	(24)	(24)	0.04
	02/2024	BRL 242	50	0	0	0	0.00
	02/2024 03/2024	\$ 43,115 CNH 30,420	BRL 220,212 \$ 4,216	2,144 0	0 (81)	2,144 (81)	0.06 0.00
	03/2024	\$ 946	IDR 14,580,607	0	0	0	0.00
	03/2024 07/2024	1,655 BRL 266,600	TRY 51,977 \$ 53,825	0	(19) (95)	(19) (95)	0.00 0.00
JPM	01/2024	77,391	15,617	27	(342)	(315)	(0.01)
	01/2024	HUF 1,491,165	4,249	0	(60)	(60)	0.00
	01/2024 01/2024	MXN 9,574 PLN 4,198	556 1,066	0	(7) (1)	(7) (1)	0.00 0.00
	01/2024	\$ 1,150	IDR 17,695,050	0	(2)	(2)	0.00
	01/2024 01/2024	451 889	KRW 583,270 PLN 3,831	0 85	0	0 85	0.00 0.00
	02/2024	TWD 65,952	\$ 2,059	0	(121)	(121)	0.00
	02/2024	\$ 7,713 2,921	BRL 37,828	62 0	0 (16)	62 (16)	0.00
	02/2024 03/2024	2,831 IDR 103,073,387	TRY 86,403 \$ 6,649	0	(16) (35)	(16) (35)	0.00 0.00
	03/2024	TWD 988,719	31,801	0	(961)	(961)	(0.03)
	03/2024	\$ 6,823	INR 570,453	8	0	8	0.00

Counterparty	Settlement Month		urrency to Delivered		urrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	04/2024	\$	4,293	BRL	20,930	\$ 0	\$ (19)	\$ (19)	0.00
	06/2024	KRŴ	8,619,753	\$	6,651	1	(60)	(59)	0.00
MBC	01/2024	AUD	1,149	•	761	0	(23)	(23)	0.00
	01/2024	£	184		233	0	(2)	(2)	0.00
	01/2024	HUF	974,913		2,653	0	(158)	(158)	(0.01)
	01/2024	\$	4,094	AUD	6,174	120	0	120	0.00
	01/2024	4	1,669	£	1,316	9	0	9	0.00
	03/2024	CNH	733	\$	101	0	(2)	(2)	0.00
	03/2024	TWD	2,337	*	74	0	(3)	(3)	0.00
MYI	01/2024	£	1,814		2,316	4	0	4	0.00
14111	01/2024	HUF	104,499		297	Ö	(5)	(5)	0.00
	01/2024	PLN	4,532		1,131	0	(21)	(21)	0.00
	01/2024	\$	48	€	44	0	0	0	0.00
	01/2024	4	1.041	£	815	Ŏ	(2)	(2)	0.00
	01/2024		16,290	¥	2,401,622	756	0	756	0.02
	01/2024		377	PLN	1,557	19	0	19	0.00
	01/2024		2,919	ZAR	53,622	10	Ŏ	10	0.00
	02/2024		859	CNY	6,082	1	0	1	0.00
	03/2024	CNH	66.650	\$	9,242	0	(172)	(172)	(0.01)
	03/2024	\$	24,182		372,343,242	7	(44)	(37)	0.00
	06/2024	KRW	5,253,050	\$	4,039	0	(50)	(50)	0.00
RBC	04/2024	\$	66	MXN	1,167	2	0	2	0.00
RYL	01/2024	AUĎ	578	\$	389	0	(6)	(6)	0.00
SCX	01/2024	ZAR	36,919	*	1.946	Ö	(70)	(70)	0.00
5 67 1	03/2024	CNH	65,434		9,038	0	(204)	(204)	(0.01)
	03/2024	HKD	6.415		823	Ö	0	0	0.00
	03/2024	IDR	16,448,116		1.048	Ö	(19)	(19)	0.00
	03/2024	\$	1,925	IDR	30.198.460	33	0	33	0.00
	03/2024	4	14,851	INR	1,241,945	22	Ö	22	0.00
	06/2024	KRW	4,294,240	\$	3,308	0	(35)	(35)	0.00
SSB	01/2024	\$	4,719	CLP	4.171.754	54	0	54	0.00
TOR	01/2024	4	26,925	¥	3,949,489	1,107	Ö	1,107	0.03
	03/2024	CNH	31,645	\$	4,383	0	(87)	(87)	0.00
	03/2024	IDR	14,852,726	*	941	0	(22)	(22)	0.00
UAG	01/2024	DKK	1,796		264	Ö	(3)	(3)	0.00
· ·=	01/2024	£	97,497		123,385	Ö	(909)	(909)	(0.03)
	01/2024	\$	3,311	AUD	4,991	95	0	95	0.00
	01/2024	7	171	HUF	62,783	10	Ŏ	10	0.00
	01/2024		540	MXN	9,555	22	0	22	0.00
	01/2024	ZAR	314,929	\$	16,498	0	(700)	(700)	(0.02)
						\$ 10,512	\$ (26,993)	\$ (16,481)	(0.48)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	5,873	AUD	8,857	\$ 172	\$ 0	\$ 172	0.01
BOA	01/2024		743		1,124	24	0	24	0.00
BPS	01/2024	AUD	438	\$	290	0	(9)	(9)	0.00
	01/2024	\$	96	AUD	141	0	, O	, O	0.00
BRC	01/2024	AUD	91	\$	60	0	(2)	(2)	0.00
CBK	01/2024		263		174	0	(5)	(5)	0.00
	01/2024	\$	93	AUD	138	1	, O	1	0.00
GLM	01/2024	AUD	33	\$	22	0	(1)	(1)	0.00
MBC	01/2024	\$	1,909	AUD	2,879	56	, O	56	0.00
RYL	01/2024	AUD	22	\$	15	0	0	0	0.00
UAG	01/2024	\$	2,824	AUD	4,256	81	0	81	0.00
						\$ 334	\$ (17)	\$ 317	0.01

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 51	CAD 69	\$ 1	\$ 0	\$ 1	0.00
BRC	01/2024	2,587	3,517	81	0	81	0.01
CBK	01/2024	2,615	3,553	80	0	80	0.00
MBC	01/2024	54	73	2	0	2	0.00
MYI	01/2024	11	15	0	0	0	0.00
UAG	01/2024	2,577	3,496	74	0	74	0.00
				\$ 238	\$ 0	\$ 238	0.01

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	\$ 105	CHF 90	\$ 1	\$ 0	\$ 1	0.00
BRC	01/2024	119	103	4	0	4	0.00
CBK	01/2024	197	170	6	0	6	0.00
GLM	01/2024	3,867	3,388	162	0	162	0.01
MYI	01/2024	3,891	3,396	147	0	147	0.00
UAG	01/2024	3,810	3,324	142	0	142	0.00
				\$ 462	\$ 0	\$ 462	0.01

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	€ 2,954 \$ 4,209	\$ 3,205 € 3,847	\$ 1 42	\$ (59) 0	\$ (58) 42	(0.01) 0.00
BRC	01/2024	57,689	52,455	269	0	269	0.01
CBK MBC	01/2024 01/2024	€ 1,431 839	\$ 1,573 916	0	(8) (11)	(8) (11)	0.00 0.00
MYI NGF	01/2024 01/2024	\$ 58,786 16.461	€ 53,484 15.070	309 190	0	309 [°] 190	0.01 0.01
UAG	01/2024	58,831	53,484	264	0	264	0.01
				\$ 1,075	\$ (78)	\$ 997	0.03

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 66,070	£ 52,086	\$ 331	\$ 0	\$ 331	0.01
BPS	01/2024	210,490	166,187	1,375	(4)	1,371	0.04
BRC	01/2024	2,858	2,261	24	0	24	0.00
CBK	01/2024	£ 992	\$ 1,256	0	(10)	(10)	0.00
	01/2024	\$ 3,054	£ 2,417	27	0	27	0.00
GLM	01/2024	2,134	1,675	2	0	2	0.00
MBC	01/2024	£ 219	\$ 279	0	0	0	0.00
	01/2024	\$ 29,557	£ 23,338	196	0	196	0.01
MYI	01/2024	1,345	1,061	8	(1)	7	0.00
RYL	01/2024	531,940	420,290	3,863	0	3,863	0.11
SCX	01/2024	855,958	676,711	6,742	0	6,742	0.19
SSB	01/2024	20,072	15,907	207	0	207	0.01
UAG	01/2024	837,107	661,447	6,134	0	6,134	0.18
				\$ 18,909	\$ (15)	\$ 18,894	0.55

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

Counterparty	Settlement Month	Currer be Deli			rency to eceived	alised ciation	Unrea (Deprec		Net Uni Appred (Depred	ciation/	% of Net Assets
BOA	01/2024	\$	86	NOK	918	\$ 4	\$	0	\$	4	0.00
BPS	01/2024		2		23	0		0		0	0.00
CBK	01/2024		96		1,027	5		0		5	0.00
RYL	01/2024	NOK	22	\$	2	0		0		0	0.00
	01/2024	\$	2	NOK	24	0		0		0	0.00
UAG	01/2024		140		1,489	7		0		7	0.00
						\$ 16	\$	0	\$	16	0.00

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

Counterparty	Settlement Month	Currer be Deli			rency to Received	ealised eciation	Unrealised (Depreciation)	Арр	Unrealised reciation/ preciation)	% of Net Assets
BOA	01/2024	SEK	34	\$	3	\$ 0	\$ 0	\$	0	0.00
	01/2024	\$	1,751	SEK	18,262	62	0		62	0.00
BRC	01/2024	SEK	81	\$	8	0	0		0	0.00
CBK	01/2024		66		6	0	0		0	0.00
	01/2024	\$	80	SEK	822	2	0		2	0.00
GLM	01/2024	SEK	8	\$	1	0	0		0	0.00
	01/2024	\$	29	SEK	307	1	0		1	0.00
MBC	01/2024	SEK	45	\$	4	0	0		0	0.00
	01/2024	\$	0	SEK	2	0	0		0	0.00
SCX	01/2024		1,730		17,967	53	0		53	0.00
UAG	01/2024	SEK	29	\$	3	0	0		0	0.00
	01/2024	\$	1,750	SEK	18,062	42	0		42	0.00
						\$ 160	\$ 0	\$	160	0.00
Total OTC Financial	Derivative Instrument	rs .						\$	4,048	0.12

Schedule of Investments Dynamic Bond Fund (Cont.)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES				
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2054 2.000% due 01/02/2054	\$ 4,000 96,900	\$	(3,270) (79,307)	(0.10) (2.30)
Total Securities Sold Short		\$	(82,577)	(2.40)
Total Investments		\$	5,124,109	148.72
Other Current Assets & Liabilities		\$ (1,678,536)	(48.72)
Net Assets		\$	3,445,573	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2022: 0.24%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Altice France S.A.11.500% due 01/02/2027	20/12/2023	\$ 2,140	\$ 2,237	0.06
Constellation Oil Services Holding S.A Exp. 10/06/2071	10/06/2022	0	0	0.00
Constellation Oil Services Holding S.A. 'B'	10/06/2022	113	112	0.00
Deutsche Bank AG 0.898% due 28/05/2024	25/05/2021	1,900	1,866	0.05
Deutsche Bank AG 3.035% due 28/05/2032	25/05/2021	800	669	0.02
Intelsat Emergence S.A.	05/09/2018	2,000	552	0.02
Morgan Stanley 0.000% due 02/04/2032	29/07/2022	2,512	2,188	0.06
		\$ 9,465	\$ 7,624	0.21

⁽l) Securities with an aggregate fair value of \$35,754 (31 December 2022: \$2,041) have been pledged as collateral under the terms of the Master Repurchase Agreements and/ or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$69,247 (31 December 2022: \$45,907) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$21,652 (31 December 2022: \$48,797) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 44	\$ 4,172,220	\$ 3,743	\$ 4,176,007
Investment Funds	213,446	124,057	0	337,503
Repurchase Agreements	0	734,416	0	734,416
Financial Derivative Instruments(3)	(5,514)	(35,726)	0	(41,240)
Securities Sold Short	0	(82,577)	0	(82,577)
Totals	\$ 207,976	\$ 4,912,390	\$ 3,743	\$ 5,124,109

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,707,373	\$ 4,828	\$ 2,712,201
Investment Funds	217,139	131,583	0	348,722
Repurchase Agreements	0	1,145,692	0	1,145,692
Financial Derivative Instruments ⁽³⁾	(2,766)	(83,089)	0	(85,855)
Securities Sold Short	0	(82,152)	0	(82,152)
Totals	\$ 214,373	\$ 3,819,407	\$ 4,828	\$ 4,038,608

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

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS JML	3.200% (1.000)	28/09/2023 14/11/2023	TBD ⁽¹⁾ TBD ⁽¹⁾	€ (482) (174)	\$ (537) (192)	(0.01)
MBC	3.100	06/11/2023	TBD ⁽¹⁾	(563)	(625)	(0.01)
Total Reverse Repurchase Agreements					\$ (1,354)	(0.04)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023			As at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾
AZD	\$ 301	\$ (350)	\$ (49)	\$ 36	\$ 0	\$ 36
BOA	2,067	(2,059)	8	(3,100)	3,170	70
BPS	(2,092)	5,240	3,148	(3,900)	3,880	(20)
BRC	(5,671)	5,892	221	(359)	320	(39)
BSH	(1,494)	1,850	356	N/A	N/A	N/A
CBK	(437)	270	(167)	4,410	(4,530)	(120)
CLY	N/A	N/A	N/A	(250)	0	(250)
DUB	(5,911)	6,570	659	24	(100)	(76)
FAR	(72)	0	(72)	(1,982)	1,690	(292)
GLM	726	(670)	56	(17,283)	17,179	(104)
GST	60	0	60	(48)	208	160
HUS	1	0	1	N/A	N/A	N/A
JPM	(1,504)	1,540	36	(2,303)	310	(1,993)
MBC	184	0	184	2,683	(3,440)	(757)
MYC	(160)	290	130	(2,059)	1,970	(89)
MYI	966	(1,160)	(194)	1,202	(910)	292
NGF	190	0	190	N/A	N/A	N/A
RBC	2	0	2	(86)	60	(26)
RYL	3,857	(4,790)	(933)	(76)	0	(76)
SAL	N/A	N/A	N/A	(40)	0	(40)
SCX	6,522	(8,040)	(1,518)	(8,642)	8,280	(362)
SSB	261	(290)	(29)	(2,124)	1,540	(584)
TOR	998	(930)	68	(12,777)	9,630	(3,147)
UAG	5,254	0	5,254	(667)	560	(107)

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	45.63	30.35
Transferable securities dealt in on another regulated market*	75.48	46.36
Other transferable securities	0.09	1.16
Investment funds	9.80	10.00
Repurchase agreements	21.31	32.89
Financial derivative instruments dealt in on a regulated market	(1.12)	0.08
Centrally cleared financial derivative instruments	(0.19)	(1.19)
OTC financial derivative instruments	0.12	(1.36)
Securities sold short	(2.40)	(2.36)
Reverse repurchase agreements	(0.04)	(0.06)

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.05	1.91
Corporate Bonds & Notes	21.59	22.11
Convertible Bonds & Notes	0.22	0.40
Municipal Bonds & Notes	0.26	0.35
U.S. Government Agencies	52.17	8.36
U.S. Treasury Obligations	8.61	2.61
Non-Agency Mortgage-Backed Securities	7.47	8.21
Asset-Backed Securities	16.91	18.00
Sovereign Issues	5.72	3.20
Common Stocks	0.08	0.05
Rights	N/A	0.00
Warrants	0.00	0.00
Preferred Securities	0.03	0.17
Short-Term Instruments	7.09	12.50
Investment Funds	9.80	10.00
Repurchase Agreements	21.31	32.89
Financial Derivative Instruments Dealt in on a Regulated Market	21101	32.03
Futures	(1.12)	0.08
Written Options	(· · · – /	
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.03)
Credit Default Swaps on Credit Indices — Buy Protection	(0.01)	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.03
Interest Rate Swaps	(0.20)	(1.19)
OTC Financial Derivative Instruments	(/	(- 7
Purchased Options		
Interest Rate Swaptions	N/A	0.34
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.95)
Options on Securities	N/A	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	N/A	0.02
Forward Foreign Currency Contracts	(0.48)	(1.05)
Hedged Forward Foreign Currency Contracts	0.61	0.29
Securities Sold Short	(2.40)	(2.36)
Other Current Assets & Liabilities	(48.72)	(15.93)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOT BANKING & FINANCE	TES			
AMCO - Asset Management Co 4.625% due 06/02/2027	o. S		€ 4,939	0.15
American Express Co. 4.900% due 13/02/2026		14,400	13,070	0.40
6.156% due 13/02/2026 ANZ New Zealand Internation			13,013	0.40
3.951% due 17/07/2026 Arkea Home Loans SFH S.A. 3.000% due 30/03/2027	€	1,100 4,700	1,126 4,738	0.03
Banco Santander S.A. 3.250% due 14/02/2028		3,500	3,555	0.14
Bank of Nova Scotia 4.750% due 02/02/2026	\$	7,500	6,777	0.21
Banque Federative du Credit I 5.896% due 13/07/2026	/lu1	tuel S.A . 11,800		0.33
CaixaBank S.A. 6.750% due 13/06/2024 (e)(g)	€	400	400	0.01
Commerzbank AG 0.125% due 09/01/2024		5,500	5,497	0.17
Credit Agricole Public Sector S 3.750% due 13/07/2026		3,800	3,887	0.12
Credit Suisse AG AT1 Claim Deutsche Bank AG 7.146% due 13/07/2027	\$	3,400 11,400	368 10,718	0.01
Digital Euro Finco LLC 2.500% due 16/01/2026	€	900	877	0.03
DNB Bank ASA 3.625% due 16/02/2027	· ·	7,700	7,728	0.24
European Financial Stability Fa 0.000% due 19/04/2024 (b)	acil		14,843	0.45
Goldman Sachs Group, Inc. 4.956% due 07/02/2025		17,700	17,717	0.54
HSBC Holdings PLC 5.887% due 14/08/2027	\$	1,733	1,591	0.05
NG Bank NV 3.000% due 15/02/2026	€	9,900	9,935	0.30
KeyBank N.A. 4.700% due 26/01/2026		14,600	12,913	0.40
Kreditanstalt fuer Wiederaufb 0.500% due 15/09/2027 2.875% due 07/06/2033	€	10,000 10,400	9,331 10,668	0.29 0.33
Lloyds Bank PLC 3.250% due 02/02/2026		3,100	3,115	0.10
Mitsubishi UFJ Financial Group 6.339% due 20/02/2026 Morgan Stanley Bank N.A.		14,200	12,858	0.39
5.479% due 16/07/2025 Nasdag, Inc.		12,000	10,967	0.34
3.850% due 30/06/2026 NatWest Group PLC		100	88	0.00
2.000% due 04 [/] /03/2025 Nordea Bank Abp	€	7,000	6,974	0.21
3.625% due 10/02/2026 Nordic Investment Bank		1,900	1,896	0.06
3.875% due 19/02/2026 Sparebanken Vest Boligkredit		/S	11,004	0.34
3.375% due 15/11/2028 State Street Corp.	€	1,300	1,336	0.04
4.857% due 26/01/2026 Stichting AK Rabobank Certifi 6.500% (e)		15,200 en 1,051	13,702	0.42
5.300 % (e) Sumitomo Mitsui Banking Cor 3.602% due 16/02/2026		1,600	1,610	0.05
Temasek Financial Ltd. 3.250% due 15/02/2027		6,700	6,774	0.21
Toronto-Dominion Bank 4.443% due 20/01/2025		12,900	12,931	0.40
5.532% due 17/07/2026	\$	8,330	7,688 256,602	0.24 7.87

5.150% due 02/03/2028 \$ 2,600 € 2,411 0.07 CVS Health Corp. 5.000% due 20/02/2026 29,300 26,656 0.82 Doosan Enerbility Co. Ltd. 5.500% due 17/07/2026 5,000 4,582 0.14 Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028 6,000 5,484 0.17 Oracle Corp. 4.500% due 06/05/2028 868 786 0.02 Sandoz Finance BV 3.970% due 17/04/2027 € 1,400 1,429 0.04 SK Hynix, Inc. 6.250% due 17/01/2026 \$ 16,200 14,827 0.45 Smurfit Kappa Acquisitions ULC 2875% due 15/01/2026 € 500 493 0.02 Union Pacific Corp. 4.750% due 21/02/2026 \$ 14,600 13,304 0.41 69,972 2.14 UTILITIES Contemporary Ruiding Development Ltd. 1.875% due 21/02/2026 \$ 14,600 13,304 0.41 69,972 2.14 UTILITIES Contemporary Ruiding Development Ltd. 1.875% due 97/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/02/2028 5,400 3,260 0.10 7.215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 2.2045% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/01/2054 270,900 150,019 4.60 10,475 0.32 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2031 26,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Assets Trust 6.534% due 25/07/2034 721 6.00 0.625% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trus	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.150% due 02/03/2028 \$ 2,600 € 2,411 0.07 CVS Health Corp. 5.000% due 20/02/2026 29,300 26,656 0.82 Doosan Enerbility Co. Ltd. 5.500% due 17/07/2026 5,000 4,582 0.14 Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028 6,000 5,484 0.17 Oracle Corp. 4.500% due 06/05/2028 868 786 0.02 Sandoz Finance BV 3.370% due 17/04/2027 € 1,400 1,429 0.04 SK Hynix, Inc. 6.250% due 15/01/2026 \$ 16,200 14,827 0.45 Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026 \$ 16,200 14,827 0.45 Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026 \$ 14,600 13,304 0.41 E.750% due 21/02/2026 \$ 14,600 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 C.045% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 C.045% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Py Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4,000% due 01/01/2054 210,900 180,662 5.54 4,500% due 01/01/2054 210,900 201,885 6.19 5.500% due 01/02/2054 210,900 201,885 6.19 5.500% due 01/02/2054 210,900 180,662 5.54 4,500% due 01/02/2054 210,900 180,662 5.54 4,500% due 01/02/2054 210,900 180,662 5.54 4,500% due 01/02/2054 210,900 201,885 6.19 5.500% due 01/02/2054 210,900 180,662 5.54 4,500% due 01/02/2054 210,900 180,662 5.54 4,500% due 01/02/2054 210,900 180,662 5.54 4,500% due 01/02/2054 210,900 201,885 6.19 5.500% due 01/02/2054 210,900 180,662 5.54 4,500% due 01/02/2054 210,900 201,885 6.19 5.500% due 01/02/2054 210,900 301,726 9.26 6,000% due 01/02/2054 210,900 301,726 9.26 6,000% due 01/02/2054 210,900 201,885 6.19 5.500% due 01/02/2054 210,900 301,726 9.26 6,000% due	INDUSTRIALS	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,,,,	
5.000% due 20/02/2026	Amgen, Inc. 5.150% due 02/03/2028	\$ 2,600	€ 2,411	0.07
5.500% due 17/07/2026 5,000 4,582 0.14 Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028 6,000 5,484 0.17 Oracle Corp. 4.500% due 06/05/2028 868 786 0.02 Sandoz Finance BV 3.970% due 17/04/2027 € 1,400 1,429 0.04 SK Hynix, Inc. 6.250% due 17/01/2026 \$ 16,200 14,827 0.45 Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026 € 500 493 0.02 Union Pacific Corp. 4.750% due 21/02/2026 \$ 14,600 13,304 0.41 69,972 2.14 UTILITIES Contemporary Ruiding Development Ltd. 1.875% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/02/2028 5,400 3,260 0.10 2.625% due 10/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 6.000% due 01/01/2054 269,300 301,726 2.66 6.000% due 01/01/2054 260,300 301,726 2.66 6.000% due 01/01/2054 260 300 301,726 2.66 6.000% due 01/01/205	CVS Health Corp.	, ,	·	
5.000% due 27/07/2028 6,000 5,484 0.17 Oracle Corp. 4.500% due 06/05/2028 868 786 0.02 Sandoz Finance BV 3.970% due 17/04/2027 € 1,400 1,429 0.04 SK Hynix, Inc. 6.250% due 15/01/2026 § 16,200 14,827 0.45 Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026 € 500 493 0.02 Union Pacific Corp. 4.750% due 21/02/2026 \$ 14,600 13,304 0.41 69,972 2.14 UTILITIES Contemporary Ruiding Development Ltd. 1.875% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 501,000			4,582	0.14
4.500% due 06/05/2028 868 786 0.02 Sandoz Finance BV 3.970% due 17/04/2027 € 1,400 1,429 0.04 SK Hynix, Inc. 6.250% due 17/01/2026 \$ 16,200 14,827 0.45 Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026 € 500 493 0.02 Union Pacific Corp. 4.750% due 21/02/2026 \$ 14,600 13,304 0.41 69,972 2.14 UTILITIES Contemporary Ruiding Development Ltd. 1.875% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 2.625% due 15/02/2028 5,400 3,260 0.10 2.625% due 15/02/2028 5,400 3,260 0.10 3.26	Hanwha Q Cells Americas 5.000% due 27/07/2028	_		0.17
3.970% due 17/04/2027	Oracle Corp. 4.500% due 06/05/2028	868	786	0.02
6.255% due 17/01/2026 \$ 16,200	3.970% due 17/04/2027	€ 1,400	1,429	0.04
2.875% due 15/01/2026 € 500 493 0.02 Union Pacific Corp. 4.750% due 21/02/2026 \$ 14,600 13,304 0.41 69,972 2.14 UTILITIES Contemporary Ruiding Development Ltd. 1.875% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 2.625% due 15/02/2028 5,400 3,260 0.10 2.625% due 01/01/2054 219,900 180,662 5.54 4,500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 4,500% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/01/2054 268,200 240,303 7.36 6.000% due 01/01/2054 268,200 150,019 4.60 6.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 31,800 301,726 9.26 6.000% due 01/02/2054 31,800 301,726 9.26 6.000% due 01/02/2054 329,900 201,885 6.19 5.000% due 01/02/2054 329,900 21,885 6.19 5.000% due 01/02/2054 329,900 21,885 6.19 5.000% due 01/02/2054 329,900 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 329,900 240,303 7.36 5.500% due 01/02/2054 329,900 240,303 7.36 6.000% due 025/04/2035 26 23 0.00 Rear Stearns Adjustable Rate Mortgage T	6.250% due 17/01/2026		14,827	0.45
4.750% due 21/02/2026 \$ 14,600	2.875% due 15/01/2026		493	0.02
Contemporary Ruiding Development Ltd. 1.875% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4,983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4,533% due 25/04/2035 2,818 2,515 0.08 BCAP LLC Trust 4,533% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 4,533% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 4,533% due 25/09/2047 4,969 2,154 0.07 7,195% due 25/09/2037 48 38 0.00	4.750% due 21/02/2026	\$ 14,600		
Contemporary Ruiding Development Ltd. 1.875% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/02/2054 229,900 201,885 6.19 5.000% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1.074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00			69,972	2.14
Contemporary Ruiding Development Ltd. 1.875% due 17/09/2025 4,800 4,112 0.13 EP Infrastructure A/S 1.698% due 30/07/2026 € 9,026 8,128 0.25 2.045% due 09/10/2028 6,974 5,845 0.18 National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/02/2054 229,900 201,885 6.19 5.000% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1.074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00	UTILITIES			
1.698% due 30/07/2026	Contemporary Ruiding De			0.13
National Rural Utilities Cooperative Finance Corp. 4.450% due 13/03/2026 \$ 2,989 2,703 0.08 Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 Total Corporate Bonds & Notes 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns Ali-T-A Trust 4.140% due 25/09/2037 48 38 0.00 Citigroup Mortgage Loan Trust 4.120% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00		/		0.25
Optus Finance Pty. Ltd. 1.000% due 20/06/2029 € 700 615 0.02 21,403 0.66 347,977 10.67 CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1.074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 Ashford Hospitality Trust 6.750% due 25/04/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01	National Rural Utilities Co	operative Fi	nance Corp.	
CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc.	Optus Finance Pty. Ltd.			
Total Corporate Bonds & Notes CONVERTIBLE BONDS & NOTES Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 15/06/2035 25 22 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALI-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.523% due 25/09/2037 48 38 0.00	1.000 /0 due 20/00/2029	£ 700		
CONVERTIBLE BONDS & NOTES	Total Corporate Bonds & No	tes		
Luminar Technologies, Inc. 1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns Alt A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	'			
1.250% due 15/12/2026 \$ 17,000 7,215 0.22 Sunnova Energy International, Inc. 2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 229,900 240,303 7,36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns Adjustable Rate Mortgage Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.120% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	CONVERTIBLE BONDS	& NOTES		
2.625% due 15/02/2028 5,400 3,260 0.10 10,475 0.32 U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/01/2054 229,900 201,885 6.19 5.000% due 01/01/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns Adjustable Rate Mortgage Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01			7,215	0.22
U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/02/2054 229,900 201,885 6.19 5.000% due 01/02/2054 268,200 240,303 7.36 5.000% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/09/2037 48 38 0.00			3.260	0.10
Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/02/2054 229,900 201,885 6.19 5.000% due 01/02/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 ———————————————————————————————————			10,475	0.32
Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/02/2054 229,900 201,885 6.19 5.000% due 01/02/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 ———————————————————————————————————	U.S. GOVERNMENT AG	ENCIES		
4.000% due 01/01/2054 210,900 180,662 5.54 4.500% due 01/02/2054 229,900 201,885 6.19 5.000% due 01/02/2054 268,200 240,303 7.36 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 150,000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 150,019 4.60 1,074,595 32.95 150,000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 150,000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 150,000 150,019 4.60 1,074,595 32.95 150,000 150,019 4.60 1,074,595 32.95 150,000 150,019 150,				
4.500% due 01/02/2054 229,900 201,885 6.19 5.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1,074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/09/2037 4,969 2,154 0.07 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01				5 5/1
5.000% due 01/01/2054 268,200 240,303 7.36 5.500% due 01/02/2054 331,800 301,726 9.26 6.000% due 01/02/2054 163,200 150,019 4.60 1.074,595 32.95 U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns Adjustable Rate Mortgage Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01				
5.500% due 01/02/2054 331,800 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 4.60 150,019 150,0	5.000% due 01/01/2054	,		
U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	5.500% due 01/02/2054	331,800	301,726	
U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALIT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	6.000% due 01/02/2054	163,200		
U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01			1,074,595	32.95
U.S. Treasury Inflation Protected Securities (d) 0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	U.S. TREASURY OBLIGA	ATIONS		
0.625% due 15/07/2032 126,968 105,075 3.22 NON-AGENCY MORTGAGE-BACKED SECURITIES Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALIT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01			rities (d)	
Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	0.625% due 15/07/2032			3.22
Adjustable Rate Mortgage Trust 4.983% due 25/04/2035 26 23 0.00 American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	NON-AGENCY MORIGA	AGE-BACKE	D SECURITI	ES
American Home Mortgage Assets Trust 6.750% due 25/11/2046 52 41 0.00 Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01		e Trust		
Ashford Hospitality Trust 6.534% due 15/06/2035 2,818 2,515 0.08 BCAP LLC Trust 4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01		e Assets Trus	st	
4.533% due 26/03/2037 252 222 0.01 6.770% due 25/09/2047 162 127 0.00 Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	Ashford Hospitality Trust 6.534% due 15/06/2035	2,818	2,515	
Bear Stearns Adjustable Rate Mortgage Trust 3.586% due 25/07/2036 430 329 0.01 Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	BCAP LLC Trust 4.533% due 26/03/2037			
Bear Stearns ALT-A Trust 4.140% due 25/09/2047 4,969 2,154 0.07 7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	Bear Stearns Adjustable R	Rate Mortgag	ge Trust	
7.195% due 25/07/2034 721 669 0.02 Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	Bear Stearns ALT-A Trust			
4.5Ž3% due 25/09/2037 48 38 0.00 Countrywide Alternative Loan Trust 4.120% due 25/06/2037 373 311 0.01	7.195% due 25/07/2034	721		
4.120% due 25/06/2037 373 311 0.01	4.523% due 25/09/2037		38	0.00
			211	0.01

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.000% due 25/01/2037 6.000% due 25/07/2037 6.070% due 25/08/2035 6.112% due 20/12/2035	\$	255 105 570 93	47 474 76	0.00 0.00 0.02 0.00
Countrywide Asset-Backed Ce 5.950% due 25/04/2036		301	237	0.01
Countrywide Home Loan Mort 4.418% due 25/11/2037 6.000% due 25/07/2036 6.050% due 25/04/2035 6.070% due 25/05/2035 6.500% due 25/12/2037		71 66 1,550 139 97	59 31 1,283 101 38	0.00 0.00 0.04 0.00 0.00
Countrywide Home Loan Repe 4.415% due 25/01/2034	rfo	rming I 577	REMIC Trus 439	o.01
Downey Savings & Loan Assoc Loan Trust	iati	ion Mo	rtgage	
5.660% due 19/10/2036 Dutch Property Finance BV		86	64	0.00
4.852% due 28/04/2064	€	1,280	1,283	0.04
Formentera Issuer PLC 6.020% due 28/07/2047	£	2,832	3,264	0.10
FWD Securitization Trust 2.240% due 25/01/2050	\$	113	94	0.00
GreenPoint Mortgage Funding 5.710% due 25/10/2045	Tr	ust 792	700	0.02
GSMPS Mortgage Loan Trust 5.820% due 25/03/2035		1,869	1,489	0.05
HarborView Mortgage Loan Tr 5.880% due 19/12/2036 7.012% due 19/10/2035	ust	: 510 79	369 39	0.01
Harbour Energy PLC 6.020% due 28/01/2054	£	1,223	1,412	0.04
Impac CMB Trust 6.110% due 25/03/2035	\$	43	34	0.00
IndyMac Mortgage Loan Trust 3.601% due 25/08/2037 3.758% due 25/06/2036 5.830% due 25/02/2037 6.050% due 25/01/2036		2,700 1,586 74 495	1,779 1,195 62 308	0.06 0.04 0.00 0.01
JPMorgan Chase Commercial I 4.248% due 05/07/2033 6.785% due 05/07/2033	Vloi	r tgage 1,000 546	Securities 797 458	7rust 0.02 0.01
Kentmere PLC 6.020% due 28/01/2042	£	1,110	1,279	0.04
Lehman XS Trust 5.970% due 25/08/2037	\$	1,479	1,235	0.04
London Wall Mortgage Capita 5.970% due 15/05/2051		. C 19,042	21,839	0.67
Miravet SARL 4.806% due 26/05/2065	€	2,645	2,624	0.08
Mortgage Equity Conversion A 5.340% due 25/05/2042	sse \$	et Trust 80	69	0.00
New Residential Mortgage Loa 4.500% due 25/05/2058	an 1	Frust 361	317	0.01
Polaris PLC 5.985% due 23/12/2058 6.496% due 23/05/2059	£	747 9,414	861 10,903	0.03 0.33
Precise Mortgage Funding PLC 6.420% due 12/12/2055		1,626	1,878	0.06
Residential Accredit Loans, Inc 5.791% due 25/10/2037 6.500% due 25/07/2036	:. Tı \$	rust 297 82	227 58	0.01
Stanlington PLC 6.170% due 12/06/2045	£	18,175	20,952	0.64
Stratton BTL Mortgage Fundin 5.951% due 20/01/2054	g P	LC 7,396	8,510	0.26
Stratton Mortgage Funding PL 6.069% due 25/09/2051	C	2,724	3,143	0.10
Towd Point Mortgage Funding 6.365% due 20/10/2051	PL	. c 1,397	1,614	0.05
6.571% due 20/07/2045 6.690% due 20/02/2045		5,546 323	6,418 371	0.20 0.01
Tower Bridge Funding PLC 6.000% due 20/11/2063 6.120% due 21/07/2064 6.721% due 20/10/2064		4,228 390 25,465	4,869 451 29,562	0.15 0.01 0.91

Annual Report 31 December 2023 237 See Accompanying Notes

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Tudor Rose Mortgages 5.820% due 20/06/2048	£ 1,441 €	1,654	0.05	CVC Cordatus Loan Fund DAC 4.555% due 15/09/2031 €	€ 2,689 €	2,648	0.08	4.695% due 15/07/2031 € 4.745% due 15/04/2031	2,684 € 1,469	2,651 1,449	
WaMu Mortgage Pass-Through 3.787% due 25/02/2037			0.00	4.615% due 15/10/2031 4.652% due 21/07/2030	8,681 4,440	8,565 4,390		Palmerston Park CLO DAC 4.625% due 18/04/2030	598	595	0.02
6.060% due 25/08/2046 6.270% due 25/06/2044	7,811 282	5,723 234	0.18 0.01	Dryden Euro CLO DAC 4.625% due 15/04/2033	4,974	4,902		PBD Germany Auto Lease Maste 4.576% due 26/11/2030	5,888		o.18
		147,541	4.52	4.862% due 15/05/2034 Ellington Loan Acquisition Trust		5,800		Renaissance Home Equity Loan 5.285% due 25/01/2037 \$	227		0.00
ASSET-BACKED SECURITIES				6.570% due 25/05/2037 Suro-Galaxy CLO DAC	85	75	0.00	5.545% due 25/01/2037 Residential Asset Securities Cor			0.00
Accredited Mortgage Loan Tru 6.340% due 25/09/2035	2,800	2,369	0.07	4.589% due 24/04/2034 € First Franklin Mortgage Loan Tru	€ 3,696 ust	3,631	0.11	6.150% due 25/05/2037 Saxon Asset Securities Trust	1,033		0.03
Accunia European CLO DAC 4.895% due 15/10/2030	€ 445		0.01	6.175% due 25/11/2036 Sremont Home Loan Trust	6,491	5,638	0.17	5.905% due 25/09/2036 Segovia European CLO DAC	7,500	6,384	0.20
4.915% due 15/07/2030 ACE Securities Corp. Home Equ		ust	0.03	5.610% due 25/01/2037 FTA Santander Consumo	381	170	0.01	4.873% due 20/07/2032	4,100	4,048	0.12
5.770% due 25/04/2036 5.770% due 25/07/2036	\$ 199 232		0.01	4.773% due 21/03/2036 €	1,986	1,991	0.06	4.559% due 20/07/2033 Silver Arrow S.A.	6,321	6,331	0.19
Adagio CLO DAC 4.685% due 15/10/2031	€ 2,500	2,466	0.08	GoldenTree Loan Management E 4.893% due 20/01/2032	900		0.03	4.533% due 15/09/2027 Soundview Home Loan Trust	88	88	0.00
Aqueduct European CLO DAC 4.633% due 20/07/2030	2,477	2,459	0.08	Griffith Park CLO DAC 4.704% due 21/11/2031	16,032	15,779	0.48	5.620% due 25/03/2037 5.640% due 25/07/2037	52 716		0.00 0.02
Ares European CLO DAC 4.625% due 15/10/2030	2,848	2,828	0.09	GSAA Home Equity Trust 5.570% due 25/12/2046	925	404		5.640% due 25/08/2037 5.970% due 25/10/2036	818 146	626	0.02
4.745% due 15/10/2031 Armada Euro CLO DAC	6,317	6,257		5.985% due 25/06/2036 Harvest CLO DAC	1,129	271	0.01	6.370% due 25/10/2037 Tikehau CLO DAC	1,847	1,313	0.04
4.685% due 15/07/2031	6,266	6,200	0.19	1.040% due 15/07/2031 4.566% due 26/06/2030	2,646	474 2,618		4.844% due 04/08/2034	2,300	2,273	0.07
Aurium CLO DAC 4.635% due 16/04/2030	594	588	0.02	4.605% due 15/10/2031 4.673% due 20/10/2031	4,299 7,281	4,227 7,174	0.22	4.812% due 15/02/2034 4.908% due 12/01/2032	5,300 1,700	5,228 1,687	0.16 0.05
Avoca CLO DAC 4.655% due 15/07/2030	978		0.03	4.725% due 15/07/2031 4.815% due 15/01/2032	4,000 19,900	3,943 19,647			_	295,891	
4.785% due 15/10/2032 Bain Capital Euro CLO DAC	1,900	1,877		Hill FL BV 4.544% due 18/05/2030	8,745	8,772	0.27	SOVEREIGN ISSUES			
4.733% due 20/01/2032 Bear Stearns Asset-Backed Sec	2,853 curities Trus	2,818 t	0.09	Invesco Euro CLO DAC 4.615% due 15/07/2031	500	492	0.02	Agence Francaise de Developpe 0.375% due 30/04/2024	2,100	2,076	0.06
6.520% due 25/08/2037 Black Diamond CLO DAC	\$ 157	123	0.00	JPMorgan Mortgage Acquisition 5.680% due 25/10/2036		60	0.00	Bpifrance Financement S.A. 4.000% due 30/01/2026 f	2,400	2,743	0.08
4.853% due 20/01/2032 4.982% due 15/05/2032	€ 1,209 2,931	1,202 2,894	0.04 0.09	5.770% due 25/03/2037 Jubilee CLO DAC	12,800	10,653		Caisse des Depots et Consignat 3.375% due 25/11/2030 €	ions 4,500	4,724	0.14
Blackrock European CLO DAC 4.585% due 15/10/2031	4,910	4,833	0.15		£ 1,284 3,589	1,272 3,568		Caisse Française de Financemer 3.625% due 17/01/2029	nt Local 700	729	0.02
BlueMountain Fuji EUR CLO DA 1.050% due 15/01/2031		376	0.01	4.615% due 15/04/2031 Koromo Italy SRL	4,300	4,230		Development Bank of Japan, In 4.500% due 06/06/2025 £	c. 1,100	1,262	0.04
4.615% due 15/07/2030 4.685% due 15/01/2031	1,036 3,079	1,032 3,045	0.03	4.676% due 26/02/2035 Laurelin DAC	2,100	2,106	0.06	Export Development Canada 4.000% due 19/02/2026	12,500	14,345	0.44
4.875% due 15/01/2033 BNPP AM Euro CLO DAC	1,000	985		4.713% due 20/10/2031	4,465	4,421	0.14	France Government Internation 0.000% due 25/03/2024 (b) €		10,068	0.31
4.565% due 15/04/2031 4.615% due 15/10/2031	300 246		0.01 0.01	Madison Park Euro Funding DAC 4.765% due 15/07/2032	3,200	3,157	0.10	Italy Buoni Poliennali Del Tesoro 0.000% due 15/01/2024 (b)		19,777	
Cairn CLO DAC 4.552% due 30/04/2031	3,501	3,460		Man GLG Euro CLO DAC 4.615% due 15/12/2031	4,063	4,016		4.500% due 01/03/2024 Romania Government Internation	30,000	30,032	
4.618% due 31/01/2030 4.745% due 15/10/2031	591 3,698		0.02	4.645% due 15/10/2030 4.835% due 15/01/2030	1,175 262	1,167 262	0.04	5.000% due 27/09/2026 Serbia Government Internation	26,000	26,729	0.82
Carlyle Euro CLO DAC 4.632% due 15/08/2030	160	159		Marlay Park CLO DAC 4.705% due 15/10/2030	815	809	0.03	6.250% due 26/05/2028 \$	300	279	0.01
4.665% due 15/01/2031 4.892% due 15/08/2032	4,958 1,450	4,910 1,431	0.15	MASTR Asset-Backed Securities 6.250% due 25/02/2034	Trust 1,139	1,037	0.03		119,300	119,333	3.66
Carlyle Global Market Strategi 4.925% due 16/01/2033		DAC	0.03	Morgan Stanley ABS Capital, Inc 5.720% due 25/07/2036	127		0.00	Stockholms Lans Landsting 0.750% due 26/02/2025	7,000	6,802	0.21
Carlyle Global Market Strategi	ies Euro CLO	Ltd.		5.770% due 25/07/2036 Morgan Stanley Home Equity Lo	256 an Trust	87	0.00	Ville de Paris 0.010% due 02/01/2024	16,550 _	16,543	
4.752% due 15/11/2031 Carrington Mortgage Loan Tru		3,593		5.570% due 25/04/2037 NovaStar Mortgage Funding Tru	98	46	0.00		SHARES	255,442	7.83
6.070% due 25/01/2036 CIT Mortgage Loan Trust	\$ 8,850	7,693		5.670% due 25/09/2037 Oak Hill European Credit Partner	117	102	0.00	COMMON STOCKS	31,011,23		
6.970% due 25/10/2037 Citigroup Mortgage Loan Trus	397 t	356	0.01	4.723% due 20/01/2032 4.733% due 20/10/2031		812 8,089	0.03	COMMUNICATION SERVICES Alphabet, Inc. 'A' (a)	96,100	12,152	0.37
4.215% due 25/10/2037 7.250% due 25/05/2036	738 104		0.02 0.00	OCP Euro CLO DAC 4.882% due 22/09/2034	5,200	5,126		CONSUMER DISCRETIONARY	· –		
Contego CLO BV 4.735% due 15/10/2030	€ 998	989	0.03	5.873% due 20/01/2033 Option One Mortgage Loan Trus	20,900	20,901		Airbnb, Inc. 'A' (a) Best Buy Co., Inc.	41,060 58,300	5,060 4,131	0.15
Contego CLO DAC 4.642% due 23/01/2030	2,292	2,260		5.610% due 25/03/2037 5.690% due 25/04/2037			0.00	Booking Holdings, Inc. (a)	1,738		0.13
Countrywide Asset-Backed Cer 5.610% due 25/08/2037		ust	0.01	5.690% due 25/05/2037 6.250% due 25/11/2034	343 106	184	0.01	• ,	579,800	2,074	
5.690% due 25/09/2037 5.720% due 25/02/2036	49 101	45	0.00	Palmer Square European Loan Fo				QuantumScape Corp. (a)	78,600 _	495 17,341	0.02 0.53
5.7 20 70 add 25/02/2050	101	00	0.00	7.000 /0 duc 13/10/2031 (. 5,050	5,552	0.11				

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ENERGY				Taiwan Semiconductor				FRANCE TREASURY BILL	.S		
Exxon Mobil Corp.	110,100	€ 9,965		Manufacturing Co. Ltd.	544,809 €		0.29	3.827% due 02/05/2024 (b)(c) €	25,000 €	€ 24,702	0.76
Neste Oyj	394,100	12,691		Teradyne, Inc.	111,200	10,924	0.34	3.842% due	23,000 €	5 24,702	0.70
		22,656	0.70	Trimble, Inc. (a) Unimicron	144,100	6,940	0.21	28/02/2024 (b)(c)	18,970	18,863	0.58
HEALTH CARE				Technology Corp.	513,100	2,654	0.08		-	43,565	1.34
Centene Corp. (a)	183,600	12,334	0.38	United				GERMANY TREASURY B	ILLS		
Elevance Health, Inc.	25,970	11,086	0.34	Microelectronics Corp.	3,749,819 _	5,784	0.18	3.630% due			
Humana, Inc.	12,135	5,029			_	234,641	7.19	20/03/2024 (b)(c)	6,030 _	5,984	0.18
Incyte Corp. (a)	91,900	5,224	0.16	MATERIALS				JAPAN TREASURY BILLS			
Regeneron Pharmaceuticals, Inc. (a)	15,070	11,982	0.37	Calix Ltd. (a)	1,188,128	2,514	0.08	(0.257)% due 04/04/2024 (b)(c) ¥ 1	4,150,000	90,908	2.79
Vertex Pharmaceuticals,	,	,		Canfor Corp. (a)	504,023	6,177	0.19	(0.238)% due	4,130,000	30,300	2.13
Inc. (a)	34,360	12,657		CF Industries Holdings, Inc.	149,600	10,766	0.33		6,442,000	41,367	1.27
		58,312	1./9	DS Smith PLC	1,808,600	6,407	0.20	(0.226)% due 15/01/2024 (b)(c)	2,778,000	17,839	0.55
INDUSTRIALS				Hanwha Solutions				(0.174)% due	2042000	42.447	0.40
ABB Ltd.	363,540	14,601	0.45	Corp. (a)	190,574	5,244	0.16	18/03/2024 (b)(c) (0.156)% due	2,042,000	13,117	0.40
Aker Carbon Capture				Holmen AB 'B'	377,300	14,438	0.44	18/03/2024 (b)(c)	328,000	2,107	0.06
ASA (a)	6,124,174	7,397	0.23	LG Chem Ltd. Nucor Corp.	14,750 69,600	5,136 10,966	0.16		_	165,338	5.07
Ballard Power Systems, Inc. (a)	489,000	1,648	0.05	Steel Dynamics, Inc.	113,500	12,134	0.33	SWITZERLAND TREASUR	RY BILLS		
Fastenal Co.	104,400	6,121		Stora Enso Oyj 'R'	739,500	9,281	0.28	1.636% due			
FuelCell Energy, Inc. (a)	1,446,800	2,096	0.06	thyssenkrupp AG	768,400	4,842	0.15	22/02/2024 (b)(c) CHF	8,800	9,445	0.29
Hitachi Zosen Corp.	2,829,100	16,975		Umicore S.A.	156,400	3,897	0.12	1.697% due 14/03/2024 (b)(c)	30,000	32,168	0.99
Industrie De Nora SpA	99,276	1,561		UPM-Kymmene Oyj	426,900	14,587	0.45	ν-/ν-/		41,613	1.28
ITM Power PLC (a) NEL ASA (a)	2,154,624 7,840,925	1,480 4,796		West Fraser Timber Co. Ltd.	78,800	6,133	0.19	ILV TREACURY BULLS	_		
Paychex, Inc.	50,900	5,488		cor Etai	70,000	112,522		U.K. TREASURY BILLS 5.265% due			
PowerCell Sweden AB (a)	198,703		0.02		-	594,005		05/02/2024 (b)(c) £	25,000	28,712	0.88
Rexel S.A.	428,900	10,663			_			5.270% due	20,000	22 021	0.70
Rockwell Automation, Inc.	14,740	4,143	0.13	PREFERRED SECURITIES				18/03/2024 (b)(c) 5.280% due	20,000	22,831	0.70
Schneider Electric SE	69,500	12,673	0.39	Hanwha Solutions Corp. 0.000%	4,662	OE	0.00	11/03/2024 (b)(c)	26,100	29,825	0.91
Sensata Technologies Holding PLC	199,676	6,791	0.21	0.00076	4,002	63	0.00	5.289% due 11/03/2024 (b)(c)	26,100	29,825	0.91
Siemens AG (a)	60,700	10,316		REAL ESTATE INVESTME	NT TRUSTS			5.299% due		,	
Valmet Oyj	318,300	8,338		Weyerhaeuser Co.	182,500 _	5,744	0.18	11/03/2024 (b)(c)	27,850	31,824 143.017	0.98 4.38
Vestas Wind Systems A/S	714,100	20,468	0.63		PAR			Total Short-Term Instrument	-	544,311	16.69
		136,381	4.18	SHORT-TERM INSTRUME	(000S)			Total Short Term instrument		777,711	10.03
INFORMATION TECHNOLOG	Υ			COMMERCIAL PAPER				Total Transferable Securit	ies <u></u>	3,381,141	103.66
Applied Materials, Inc.	79,700	11,693	0.36	Bpifrance					SHARES		
Arista Networks, Inc. (a)	40,300	8,592	0.26		€ 10,000	9,921	0.30	INVESTMENT FUNDS			
Canadian Solar, Inc. (a)	157,400	3,737		Fidelity National Informatio			0.20	COLLECTIVE INVESTMEN	NT SCHEME	S	
Chipbond Technology Corp.	581,908	1,240		4.086% due 10/01/2024 Fiserv, Inc	12,500	12,483	0.38	PIMCO Funds: Global			
Cisco Systems, Inc. Delta Electronics, Inc.	220,500	10,084 6,722		4.076% due 22/02/2024	15,000	14,909	0.46	Investors Series plc - PIMCO Capital			
Elan Microelectronics Corp.	728,112 529,109	2,533		Oesterreichische Kontrollba					2,064,482	21,025	0.65
Enphase Energy, Inc. (a)	147,500	17,644		3.990% due 22/01/2024 3.995% due 02/04/2024	65,000 16,250	64,831 16,084	1.99 0.49	PIMCO Funds: Global Investors Series plc			
EPAM Systems, Inc. (a)	48,250	12,988		SGS Nederland Holding BV	10,230	10,004	0.73		6,473,317	106,770	3.26
First Solar, Inc. (a)	97,000	15,128		4.339% due 22/01/2024	13,300	13,265	0.41	PIMCO Funds: Global			
Flex Ltd. (a)	360,300	9,935			_	131,493	4.03	Investors Series plc - PIMCO TRENDS			
Globalwafers Co. Ltd.	185,309	3,201	0.10	AUSTRIA TREASURY BILLS				Managed Futures			
Keysight Technologies, Inc. (a)	77,700	11,190	0.34	3.892% due				Strategy Fund (f)	3,189,591	31,589	0.97
KLA Corp.	23,720	12,482		25/01/2024 (b)(c)	700	699	0.02		-	159,384	4.88
Lam Research Corp.	17,450	12,373	0.38	3.935% due 25/04/2024 (b)(c)	1,300	1,285	0.04	EXCHANGE-TRADED FUI	NDS		
MediaTek, Inc.	96,008	2,870				1,984		PIMCO ETFs plc -			
Nanya Technology Corp.	881,907	2,026		FURODEAN STABILITY ME	CHANISM TO	EACHDY D	ше	PIMCO Euro Short Maturity UCITS			
NetApp, Inc. Novatek	132,800	10,599	0.33	EUROPEAN STABILITY ME 3.855% due	CHANISM TR	EASUKY B	ILLS		1,536,500	149,880	4.60
Microelectronics Corp.	175,204	2,668	0.08	23/05/2024 (b)(c)	10,000	9,858	0.30	PIMCO ETFs plc -			
QUALCOMM, Inc.	95,200	12,464						PIMCO Euro Short- Term High Yield			
Realtek	205 407	2.054	0.00	EUROPEAN UNION TREAS	URY BILLS			Corporate Bond			
Semiconductor Corp. Samsung Electronics Co. Ltd.	205,407 211,200	2,851 11,605		3.707% due 12/01/2024 (b)(c)	730	730	0.03	Index UCITS ETF (f)	310,100 _	3,401	0.10
SMA Solar Technology	211,200	11,003	0.50	3.717% due	730	730	0.03		_	153,281	4.70
AG (a)	99,102	6,014	0.18	12/01/2024 (b)(c)	730 _	729	0.02	Total Investment Funds	•	312,665	9.58
SolarEdge	07.200	0.245	0.25		_	1,459	0.05				
Technologies, Inc. (a)	97,300	8,245	0.25								

Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

REPURCHAS	E AGREEN	MENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.500%	29/12/2023	02/01/2024	€ 256,700	Belgium Government International Bond				
					3.300% due 22/06/2054	€ (253,574)	€ 256,700	€ 256,800	7.86
CEW	3.700	29/12/2023	02/01/2024	70,000	European Union 2.000% due 04/10/2027	(72,014)	70,000	70,029	2.15
FICC	2.600	29/12/2023	02/01/2024	\$ 35,513	U.S. Treasury Notes 4.875%		,	•	
				,,	due 30/11/2025	(32,792)	32,149	32,156	0.99
Total Repurcha	se Agreeme	ents				€ (358,380)	€ 358,849	€ 358,985	11.00

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 10-Year Bond March Futures	Long	03/2024	7,529	€ 15,471	0.47
Canada Government 10-Year Bond March Futures	Long	03/2024	1,614	6,000	0.18
E-mini Russell 2000 Index March Futures	Long	03/2024	1,120	5,161	0.16
E-mini S&P 500 Index March Futures	Long	03/2024	2,422	17,720	0.54
Euro STOXX 50 March Futures	Long	03/2024	728	(215)	(0.01)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	900	4,055	0.12
Euro-Bund 1Ó-Year Bond March Futures	Long	03/2024	2,467	10,715	0.33
U.S. Treasury 5-Year Note March Futures	Long	03/2024	1,916	3,142	0.10
U.S. Treasury 10-Year Note March Futures	Long	03/2024	1,696	5,849	0.18
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	1,707	(7,989)	(0.24)
United Kingdom Long Gilt March Futures	Long	03/2024	606	4,795	0.15
				€ 64,704	1.98

FUNCHASED OF HUNS	

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS						
Description	Strike Price	Expiration Date	# of Contracts	Cost	Fair Value	% of Net Assets
Put - EUREX Euro-Bund March 2024 Futures	€ 118.000	23/02/2024	200	€ 2	€ 2	0.00

OPTIONS ON INDICES						
Description	Strike Price	Expiration Date	# of Contracts	Cost	Fair Value	% of Net Assets
Put - CBOE S&P 500 Index	€ 4,250.000	19/01/2024	361	€ 3,832	€ 47	0.00
Put - CBOE S&P 500 Index	4,400.000	15/03/2024	231	1,270	478	0.02
Put - EUREX EURO STOXX 50 Index	3,900.000	19/01/2024	1,636	1,281	19	0.00
Put - EUREX EURO STOXX 50 Index	4,050.000	19/01/2024	1,695	1,336	31	0.00
				€ 7.719	€ 575	0.02

WRITTEN OPTIONS

OPTIONS ON INDICES						
Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Put - CBOE S&P 500 Index	€ 4,000.000	19/01/2024	361	€ (2,002)	€ (28)	0.00
Call - CBOE S&P 500 Index	4,650.000	19/01/2024	361	(1,021)	(4,743)	(0.14)
Put - CBOE S&P 500 Index	4,200.000	15/03/2024	231	(698)	(260)	(0.01)
Call - CBOE S&P 500 Index	4,900.000	15/03/2024	231	(454)	(1,236)	(0.04)
Put - EUREX EURO STOXX 50 Index	3,700.000	19/01/2024	1,636	(707)	(10)	0.00
Put - EUREX EURO STOXX 50 Index	3,850.000	19/01/2024	1,695	(709)	(17)	0.00
Call - EUREX EURO STOXX 50 Index	4,300.000	19/01/2024	1,636	(661)	(3,821)	(0.12)
Call - EUREX EURO STOXX 50 Index	4,450.000	19/01/2024	1,695	(656)	(1,694)	(0.05)
				€ (6,908)	€ (11,809)	(0.36)
Total Financial Derivative Instruments Dealt in on a Regulated Market					€ 53.472	1.64

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/06/2026	\$ 500	€ (3)	0.00
Verizon Communications, Inc.	1.000	20/12/2027	100	2	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,000	13	0.00
Verizon Communications, Inc.	1.000	20/12/2028	200	2	0.00
				€ 14	0.00

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

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 1,069,500	€ 6,577	0.20

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 235,600	€ 15,294	0.47
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	\$ 110,400	2,612	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	324,500	2,612	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	30,500	674	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	174,400	(449)	(0.02)
Pay	3-Month CAD-Bank Bill	1.250	16/06/2031	CAD 82,272	(4,287)	(0.13)
Pay	3-Month CAD-Bank Bill	1.900	18/12/2029	181	(17)	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	£ 17,200	604	0.02
					€ 17,043	0.52
Total Cent	rally Cleared Financial Derivative Instruments				€ 23,634	0.72

Total Centrally Cleared Financial Derivative Instruments

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

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

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

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive		# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/ (Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	IXUTR Index	27,667	1-Month USD-LIBOR plus a						
				specified spread	\$ 88,529	02/10/2024	€ 0	€ (347)	€ (347)	(0.01)
BPS	Pay	EURO STOXX Banks Index	448,000	3.909%	€ 53,034	23/10/2024	0	273	273	0.01
	Receive	EURO STOXX Insurance Index	148,400	4.009	51,918	23/10/2024	0	(284)	(284)	(0.01)
JPM	Pay	SPSIHOTR Index	700	1-Month USD-LIBOR plus a						
	,			specified spread	\$ 8,620	20/03/2024	0	30	30	0.00
RBC	Pay	SPSIHOTR Index	1,544	1-Month USD-LIBOR plus a						
	,			specified spread	19,014	01/05/2024	0	67	67	0.00
							€ 0	€ (261)	€ (261)	(0.01)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	€ 1,55		€ 2	€ 0	€ 2	0.00
	01/2024	¥ 5,28	6 € 34	0	0	0	0.00
BOA	01/2024	COP 83,766,46	8 \$ 21,900	274	0	274	0.01
	01/2024	€ 5,06	0 AUD 8,346	95	0	95	0.00
	01/2024	1,60	5 CAD 2,366	19	0	19	0.00
	01/2024	2,17	8 £ 1,877	0	(13)	(13)	0.00
	01/2024	HUF 41,83	5 \$ 113	0	(7)	(7)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	¥ 9,220,000 \$ 20,826	€ 59,477 COP 83,766,468	€ 197 698	€ 0 0	€ 197 698	0.01 0.02
	02/2024	66	CNY 469	0	0	0	0.00
	03/2024 03/2024	88 21,584	CNH 636 COP 83,766,468	2	0 (262)	2 (262)	0.00 (0.01)
0.05	03/2024	13,958	INR 1,167,988	26	0	26	0.00
BPS	01/2024 01/2024	AUD 49,533 € 3,766	€ 29,838 AUD 6,123	0 17	(757) 0	(757) 17	(0.02) 0.00
	01/2024 01/2024	5,165 1,047	£ 4,469 ¥ 168,100	6 32	(14) 0	(8) 32	0.00 0.00
	01/2024	56,835	\$ 62,145	2	(593)	(591)	(0.02)
	01/2024 01/2024	£ 26,534 \$ 111,258	€ 30,864 101,490	249 795	0	249 795	0.01 0.02
	01/2024	26,248	ZAR 486,601	294	0	294	0.01
	02/2024 02/2024	TWD 494,528 \$ 118	\$ 15,558 CNY 836	0	(710) 0	(710) 0	(0.02) 0.00
	03/2024 03/2024	TWD 3,796,556 \$ 48,503	\$ 120,530 INR 4,056,958	0 73	(4,755) 0	(4,755) 73	(0.15) 0.00
	06/2024	KRW 4,881,735	\$ 3,737	0	(57)	(57)	0.00
BRC	01/2024 01/2024	€ 14,477 2,643	AUD 23,681 CAD 3,873	150 15	0	150 15	0.00 0.00
	01/2024	2,601	£ 2,256	3	(1)	2	0.00
	01/2024 01/2024	114,693 NOK 3,090	\$ 123,964 € 263	0	(2,499) (12)	(2,499) (12)	(0.08) 0.00
	01/2024 01/2024	\$ 67,071 1,279	MXN 1,176,720 PLN 5,594	1,906 129	0	1,906 129	0.06 0.00
	01/2024	396	TRY 12,048	6	0	6	0.00
	02/2024 03/2024	1,397 7,012	42,630 220,261	0	(6) (74)	(6) (74)	0.00 0.00
	04/2024	7,756	249,935	0	(94)	(94)	0.00
CBK	06/2024 01/2024	KRW 5,031,803 DKK 96,571	\$ 3,855 € 12,958	0 2	(55) 0	(55) 2	0.00 0.00
	01/2024 03/2024	MXN 2,124,639 ILS 436,268	\$ 121,190 119,827	0	(3,360) (1,448)	(3,360) (1,448)	(0.10) (0.04)
	03/2024	TWD 172,157	5,448	0	(231)	(231)	(0.01)
DUB	03/2024 01/2024	\$ 80,416 € 49,167	PEN 302,813 NOK 564,530	1,061 1,151	0	1,061 1,151	0.03 0.03
	03/2024 04/2024	SGD 20 ¥ 14,150,000	\$ 15 € 91,229	0	0 (584)	0 (584)	0.00 (0.02)
	06/2024	KRW 5,439,816	\$ 4,179	0	(50)	(50)	0.00
GLM	01/2024 01/2024	CHF 20,990 DKK 19,056	€ 21,821 2,557	0	(763) 0	(763) 0	(0.02) 0.00
	01/2024	€ 2,859	\$ 3,087	0	(65)	(65)	0.00
	01/2024 01/2024	HUF 7,802,845 ¥ 4,103,826	22,332 € 25,420	0	(139) (944)	(139) (944)	0.00 (0.03)
	01/2024 01/2024	NOK 117,693 SEK 196,329	10,035 17,273	0	(455) (362)	(455) (362)	(0.01) (0.01)
	01/2024	\$ 36,821	33,691	367	0	367	0.01
	02/2024 03/2024	74,362 1,614	BRL 379,806 TRY 50,700	3,344 0	0 (16)	3,344 (16)	0.10 0.00
JPM	03/2024 03/2024	TWD 82,687 \$ 118	\$ 2,617 CNH 850	0 2	(111) 0	(111) 2	0.00 0.00
	03/2024	14,545	INR 1,215,982	15	0	15	0.00
	03/2024 06/2024	11,000 KRW 4,859,238	TWD 341,994 \$ 3,747	300 0	0 (32)	300 (32)	0.01 0.00
MBC	01/2024 01/2024	AUD 9,781 € 1,502	€ 5,982 CAD 2,206	0 12	(59) 0	(59) 12	0.00 0.00
	01/2024	3,288	£ 2,828	0	(25)	(25)	0.00
	01/2024 01/2024	29,506 \$ 57,590	\$ 32,308 COP 232,669,704	0 2,004	(266) 0	(266) 2,004	(0.01) 0.06
	01/2024	90,356	HUF 33,148,534	4,676	0	4,676	0.14
MYI	03/2024 01/2024	53 CHF 29,742	TWD 1,674 € 31,515	2 0	(486)	2 (486)	0.00 (0.02)
	01/2024 01/2024	€ 1,844 3,735	CAD 2,720 £ 3,222	23 1	0 (18)	23 (17)	0.00 0.00
	01/2024	24,844	\$ 27,254	1	(179)	(178)	(0.01)
	01/2024 01/2024	£ 454 \$ 118,894	€ 522 108,912	0 1,306	(1) 0	(1) 1,306	0.00 0.04
	02/2024 06/2024	69 KRW 3,128,221	CNY 490 \$ 2,405	0	0 (27)	0 (27)	0.00 0.00
RYL	01/2024	€ 1,421	CAD 2,085	10	0	10	0.00
SCX	03/2024 01/2024	£ 99,008 CAD 144,651	€ 114,991 96,932	1,008 0	0 (2,363)	1,008 (2,363)	0.03 (0.07)
	01/2024	€ 3,362	AUD 5,457	9	0	9	0.00
	01/2024 01/2024	9,110 £ 234,045 \$ 36,412	¥ 1,415,500 € 269,565	0	(16) (477)	(16) (477)	0.00 (0.01)
	01/2024 03/2024	\$ 36,412 HKD 322,019	MXN 639,308 \$ 41,311	1,060 0	0 (1)	1,060 (1)	0.03 0.00
	03/2024	TWD 2,197,626	69,622	0	(2,885)	(2,885)	(0.09)
	03/2024 06/2024	\$ 31,656 KRW 2,594,887	INR 2,647,341 \$ 1,999	43 0	0 (19)	43 (19)	0.00 0.00
SSB	01/2024	\$ 85,471	CLP 75,558,232	891	0	891	0.03

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
UAG	01/2024 01/2024 01/2024 01/2024	€ 1,987 \$ 786,212 5,458 41,653	AUD 3,275 € 714,761 MXN 95,896 ZAR 795,113	€ 36 3,196 163 1,599	€ 0 0 0 0	€ 36 3,196 163 1,599	0.00 0.10 0.01 0.05
	03/2024	¥ 2,370,000	€ 15,488	140 € 27,412	€ (25,291)	140 € 2,121	0.00

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	€ 86	AUD 142	€ 1	€ 0	€ 1	0.00
MYI	01/2024	12	19	0	0	0	0.00
SCX	01/2024	87	144	2	0	2	0.00
UAG	01/2024	100	164	2	0	2	0.00
				€ 5	€ 0	€ 5	0.00

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

Counterparty	Settlement Month		ncy to livered		ncy to ceived	Unrealised Appreciation	Unrealised (Depreciation	The second second	% of Net Assets
BPS	01/2024	€	709	CHF	676	€ 19	€ 0	€ 19	0.00
BRC	01/2024		33		32	1	0	1	0.00
CBK	01/2024		751		721	24	0	24	0.00
GLM	01/2024		812		782	28	0	28	0.00
RYL	01/2024	CHF	16	€	17	0	0	0	0.00
	01/2024	€	54	CHF	51	1	0	1	0.00
UAG	01/2024		182		173	4	0	4	0.00
						€ 77	€ 0	€ 77	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 313	€ 365	€ 4	€ 0	€ 4	0.00
BPS	01/2024	37	42	0	0	0	0.00
BRC	01/2024	€ 76,107	£ 65,629	0	(385)	(385)	(0.01)
DUB	01/2024	£ 406	€ 473	4	, O	4	0.00
GLM	01/2024	€ 83,327	£ 72,073	0	(169)	(169)	(0.01)
JPM	01/2024	155,732	134,965	0	(9)	(9)	0.00
MYI	01/2024	£ 6,749	€ 7,868	82	0	82	0.00
NGF	01/2024	52	60	0	0	0	0.00
RYL	01/2024	€ 10,341	£ 8,907	1	(65)	(64)	0.00
	01/2024	£ 1,662	€ 1,923	5	0	5	0.00
SCX	01/2024	€ 154,899	£ 134,488	275	0	275	0.01
	01/2024	£ 376	€ 438	4	0	4	0.00
SSB	01/2024	537	626	6	0	6	0.00
				€ 381	€ (628)	€ (247)	(0.01)

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

Counterparty	Settlement Month		ncy to livered		ency to eceived		ealised eciation		alised ciation)	Appre	realised ciation/ eciation)	% of Net Assets
BRC	01/2024	€	1,298	ILS	5,270	€	27	€	0	€	27	0.00
CBK	01/2024		1,298		5,270		26		0		26	0.00
	01/2024	ILS	44	€	11		0		0		0	0.00
GLM	01/2024	€	8	ILS	34		0		0		0	0.00
MBC	01/2024		26		106		0		0		0	0.00
MYI	01/2024		1,326		5,388		28		0		28	0.01
						€	81	€	0	€	81	0.01

Schedule of Investments Dynamic Multi-Asset Fund (Cont.)

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	02/2024	SGD 64	€ 44	€ 0	€ 0	€ 0	0.00
GLM	01/2024	€ 20,115	SGD 29,303	0	(4)	(4)	0.00
MBC	01/2024	20,116	29,303	0	(5)	(5)	0.00
	01/2024	SGD 444	€ 305	0	0	0	0.00
RYL	01/2024	€ 20,116	SGD 29,303	0	(5)	(5)	0.00
	01/2024	SGD 174	€ 119	0	(1)	(1)	0.00
SOG	01/2024	€ 404	SGD 588	0	0	0	0.00
				€ 0	€ (15)	€ (15)	0.00

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

						Net Unrealised	
Countarnarty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
Counterparty							
AZD	01/2024	€ 1,213	\$ 1,329	€ 0	€ (11)	€ (11)	0.00
	01/2024	\$ 5,730	€ 5,192	18	(12)	6	0.00
BPS	01/2024	€ 88,974	\$ 97,940	0	(333)	(333)	(0.01)
BRC	01/2024	88,974	97,852	0	(413)	(413)	(0.01)
	01/2024	\$ 254	€ 234	4	0	4	0.00
GLM	01/2024	1,093	991	2	0	2	0.00
IND	01/2024	2,552	2,321	12	(1)	11	0.00
MBC	01/2024	€ 77,741	\$ 85,004	0	(808)	(808)	(0.02)
	01/2024	\$ 792	€ 727	10	0	10	0.00
MYI	01/2024	398	369	8	0	8	0.00
RYL	01/2024	1,082	991	12	0	12	0.00
SCX	01/2024	198	184	4	0	4	0.00
UAG	01/2024	€ 12,874	\$ 14,033	0	(174)	(174)	(0.01)
				€ 70	€ (1,752)	€ (1,682)	(0.05)
Total OTC Financial De	rivative Instruments					€ 79	0.00
Total Investments						€ 4,129,840	126.60
Other Current Assets 8	& Liabilities					€ (867,795)	(26.60)
Net Assets						€ 3,262,045	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.

Securities with an aggregate fair value of €Nil (31 December 2022: €17,831) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €160,662 (31 December 2022: €68,086) has been pledged as collateral as at 31 December 2023 for equity short sales and equity options as governed by prime brokerage agreements and agreements governing listed equity option transactions.

Cash of €139,157 (31 December 2022: €287,910) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €20,700 (31 December 2022: €38,420) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

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

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 350,997	€ 3,029,852	€ 292	€ 3,381,141
Investment Funds	309,264	3,401	0	312,665
Repurchase Agreements	0	358,849	0	358,849
Financial Derivative Instruments(3)	63,704	13,481	0	77,185
Totals	€ 723,965	€ 3,405,583	€ 292	€ 4,129,840

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 1,030,499	€ 3,100,425	€ 0	€ 4,130,924
Investment Funds	159,134	345,280	0	504,414
Repurchase Agreements	0	124,604	0	124,604
Financial Derivative Instruments ⁽³⁾	40,774	(43,246)	0	(2,472)
Totals	€ 1,230,407	€ 3,527,063	€ 0	€ 4,757,470

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

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023		As at 31-Dec-2022					
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾			
AZD	€ (2)	€ 0	€ (2)	€ 50	€ 0	€ 50			
BOA	686	(2,500)	(1,814)	3,446	(3,570)	(124)			
BPS	(5,743)	7,890	2,147	4,322	(10,200)	(5,878)			
BRC	(1,298)	2,490	1,192	(7,900)	5,060	(2,840)			
CBK	(3,926)	3,590	(336)	10,257	(9,740)	517			
CLY	N/A	N/A	N/A	(8)	0	(8)			
DUB	521	(750)	(229)	12,986	(12,970)	16			
GLM	824	(730)	94	(7,033)	6,920	(113)			
GST	N/A	N/A	N/A	(2)	0	(2)			
IND	11	0	11	N/A	N/A	N/A			
JPM	195	1,160	1,355	7,259	(7,080)	179			
MBC	5,541	(5,910)	(369)	36,023	(33,640)	2,383			
MEI	N/A	N/A	N/A	80	(4,040)	(3,960)			
MYI	738	(1,120)	(382)	(126)	0	(126)			
RBC	67	2,220	2,287	(3,115)	2,470	(645)			
RYL	966	(1,220)	(254)	(7,748)	7,780	32			
SCX	(4,364)	3,350	(1,014)	(15,297)	14,720	(577)			
SOG	N/A	N/A	N/A	(1,445)	1,300	(145)			
SSB	897	0	897	N/A	N/A	N/A			
UAG	4,966	(8,660)	(3,694)	(341)	170	(171)			

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	62.16	65.24
Transferable securities dealt in on another regulated market*	40.00	15.48
Other transferable securities	1.50	0.05
Investment funds	9.58	9.86
Repurchase agreements	11.00	2.44
Financial derivative instruments dealt in on a regulated market	1.64	0.48
Centrally cleared financial derivative instruments	0.72	(1.15)
OTC financial derivative instruments	0.00	0.61
Reverse repurchase agreements	N/A	(0.35)

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	10.67	3.28
Convertible Bonds & Notes	0.32	0.26
U.S. Government Agencies	32.95	N/A
U.S. Treasury Obligations	3.22	N/A
Non-Agency Mortgage-Backed Securities	4.52	1.78
Asset-Backed Securities	9.07	6.77
Sovereign Issues	7.83	0.72
Common Stocks	18.21	39.19
Rights	N/A	0.00
Preferred Securities	0.00	N/A
Real Estate Investment Trusts	0.18	0.26
Short-Term Instruments	16.69	28.51
Investment Funds	9.58	9.86
Repurchase Agreements	11.00	2.44
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	1.98	0.51
Purchased Options		
Future Styled Options on Exchange-Traded Futures Contracts	0.00	N/A
Options on Indices	0.02	0.00
Written Options		
Options on Indices	(0.36)	(0.03)
Centrally Cleared Financial Derivative Instruments	(/	(/
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices - Sell Protection	0.20	0.30
Interest Rate Swaps	0.52	(1.45)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	N/A	0.14
Written Options		
Credit Default Swaptions on Credit indices	N/A	0.00
Foreign Currency Options	N/A	(0.04)
Interest Rate Swaptions	N/A	(0.05)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Total Return Swaps on Indices	(0.01)	0.01
Forward Foreign Currency Contracts	0.06	1.12
Hedged Forward Foreign Currency Contracts	(0.05)	(0.57)
Other Current Assets & Liabilities	(26.60)	6.99
Net Assets	100.00	100.00

PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES ARGENTINA			3.400% due 01/10/2039 CI	LP 8,866,236	\$ 11,486	0.40	CZECH REPUBLIC SOVEREIGN ISSUES			
SOVEREIGN ISSUES			5.000% due 01/10/2028	23,905,000	27,031	0.94	Czech Republic Government II	nternationa	l Bond	
Autonomous City of Buenos Aires			5.300% due				0.950% due 15/05/2030 CZK 1.200% due 13/03/2031			
113.333% due 29/03/2024 (a) ARS 0.5	0	0.00	01/11/2037 5.800% due	3,725,000	4,221	0.15	1.750% due 23/06/2032	593,600	22,878	0.79
122.642% due 22/02/2028 (a) 52,420	16	0.00	01/10/2034 6.000% due	27,560,000	32,539	1.13	2.000% due 13/10/2033 2.500% due 25/08/2028	297,100 693,500	11,442 29,442	
Total Argentina		0.00	01/04/2033	30,295,000	36,484	1.27	2.750% due 23/07/2029 3.500% due 30/05/2035	98,200 146,600	4,173 6.395	0.15
AZERBAIJAN			7.000% due 01/05/2034	530,000	683	0.02	4.200% due 04/12/2036	65,000	3,028	0.11
CORPORATE BONDS & NOTES			Total Chile		114,596	3.98	5.000% due 30/09/2030 Total Czech Republic	277,000	13,329 124,458	
SOCAR Turkey Enerji AS Via Steas Funding 7.230% due 17/03/2026 \$ 2,900	DAC 2,878	0.10	CHINA CORPORATE BONDS &	NOTES			DENMARK		12 17 130	
BRAZIL			Flourish Century				CORPORATE BONDS & NOTE	S		
CORPORATE BONDS & NOTES Banco BTG Pactual S.A.			6.600% due 04/02/2022 ^(j)	\$ 2,800	256	0.01	Jyske Realkredit A/S 1.500% due 01/10/2053 DKK	0	0	0.00
8.300% due 15/08/2024 BRL 228,000	46,068	1.60	SOVEREIGN ISSUES				Nordea Kredit Realkreditaktie 1.000% due 01/10/2050	eselskab 0		0.00
Banco do Brasil S.A. 8.500% due 29/07/2026 MXN 222,000	12,336	0.43	China Government Intere 2.600% due	national Bond			1.500% due 01/10/2053 Realkredit Danmark A/S	0	0	0.00
Odebrecht Oil & Gas Finance Ltd. 0.000% due			01/09/2032 CN	NY 201,010	28,347	0.99	1.500% due 01/10/2053	0 _	0	0.00
29/01/2024 (e)(h) \$ 485	17	0.00	2.620% due 25/09/2029	308,300	43,765	1.52	Total Denmark	-		0.00
Oi S.A. 0.000% due 25/02/2035 BRL 4,559	495	0.02	2.750% due 17/02/2032	59,200	8,444	0.29	DOMINICAN REPUBLIC	_	-	0.00
Vale S.A. 0.000% (h) 99,420	7,250	0.25	3.020% due 27/05/2031	144,590	21,043	0.73	SOVEREIGN ISSUES			
Total Brazil	66,166	2.30	3.120% due 25/10/2052	48,980	7,208	0.25	Dominican Republic Central B 12.000% due	ank Notes		
CAYMAN ISLANDS			3.270% due 19/11/2030	23,300	3,450	0.12	03/10/2025 DOP	310,500	5,454	0.19
ASSET-BACKED SECURITIES Betony CLO Ltd.			3.280% due 03/12/2027	164,010	23,996			1,128,200	20,378	0.71
6.732% due 30/04/2031 \$ 938	939	0.03	3.810% due 14/09/2050	89,400	14,723		13.000% due 30/01/2026	461,900	8,365	0.29
Dryden Senior Loan Fund 6.852% due 15/08/2030 879	879	0.03	14/09/2030	03,400	150,976		Dominican Republic Governm 9.750% due 05/06/2026	ent Interna	tional Bon 1,733	
Madison Park Funding Ltd. 6.608% due 19/04/2030 740	739	0.03	Total China		151,232	5.25	11.250% due	1,512,200	28,181	
Voya CLO Ltd. 6.608% due 19/04/2031 880	879	0.03	COLOMBIA				13.625% due	1,051,400	22,092	
Wind River CLO Ltd.			CORPORATE BONDS & Empresas Publicas de Mo				13.625% due		,	
6.707% due 18/07/2031 905 _	905 4,341	0.03 0.15	7.625% due		1.040	0.07	10/02/2034 Total Dominican Republic	483,800 _	10,080 96,283	
CORPORATE BONDS & NOTES				OP 7,839,000	1,949	0.07	ECUADOR	_		
Fish Pond Re Ltd.			SOVEREIGN ISSUES Colombia Government Ir	atornational Ro	nd		SOVEREIGN ISSUES			
9.363% due 08/01/2027 (b) 1,000	1,001	0.03	1.000% due			0.40	Ecuador Government Internat	ional Bond		
Interoceanica Finance Ltd. 0.000% due			18/09/2030 1.000% due	49,317,600	11,613		0.000% due 31/07/2030 (e) \$	130		0.00
30/11/2025 (e) 177	165	0.01	26/03/2031 1.000% due	103,093,300	22,986	0.80	2.500% due 31/07/2040 3.500% due 31/07/2035	540 7,081	173 2,546	0.01
Kaisa Group Holdings Ltd. 9.750% due			30/06/2032 1.000% due	19,544,000	4,236	0.15	6.000% due 31/07/2030 (k)	15,470	7.240	
28/09/2023 ^ 8,000 10.500% due	292	0.01	09/02/2033	24,621,000	7,580	0.26	6.000% due 31/07/2030	200	93	0.00
15/01/2025 ^ 1,900	69	0.00	9.850% due 28/06/2027	25,455,000	6,377	0.22	Total Ecuador		10,089	0.35
10.875% due 23/07/2023 ^ 500	16	0.00	Colombian TES 3.750% due				EGYPT			
11.700% due 11/11/2025 ^ 1,900	69	0.00	25/02/2037 7.000% due	0	0	0.00	SOVEREIGN ISSUES Egypt Government Internation	nal Bond		
Peru Payroll Deduction Finance Ltd. 0.000% due			30/06/2032 7.250% due	22,623,200	4,899	0.17	7.600% due 01/03/2029 (k)	2,900	2,222	0.08
01/11/2029 (e) 3,135 Poinsettia Finance Ltd.	2,596	0.09	18/10/2034	15,089,000	3,213	0.11	7.625% due	,		
6.625% due 17/06/2031 (k) 7,332	6,226	0.22	7.250% due 26/10/2050	16,745,900	3,149	0.11	29/05/2032 (k) Total Egypt	5,900 _	6,337	0.14
Suci Second Investment Co.	0,220	U.ZZ	7.750% due 18/09/2030	38,980,000	9,172	0.32	HUNGARY			
6.000% due 25/10/2028 (k) 6,300 _	6,666	0.23	9.250% due 28/05/2042	48,560,700	11,413		SOVEREIGN ISSUES			
T. 16	17,100		13.250% due		•		Hungary Government Internat 4.500% due 23/03/2028 HUF		3 EV6	0.12
Total Cayman Islands	21,441	0.74	09/02/2033	68,580,500	21,104 105,742		4.750% due 24/11/2032	2,337,900	6,245	
CHILE SOVEREIGN ISSUES			Total Colombia		107,691	3.74	6.125% due 22/05/2028 (k) \$ 6.750% due 22/10/2028 HUF	4,900 7,055,900	5,103 21,197	
Bonos de la Tesoreria de la Republica en I 2.300% due 01/10/2028 CLP 2,145,000	Pesos 2,152	0.07								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION ISRAEL	PAR (000S)	FAIR % (VALUE N (000S) ASSE	T	PAR (000S)	FAIR VALUE (000S)	
Magyar Export-Impor 5.000% due	rt Bank			SOVEREIGN ISSUES			America Movil S.A.B. de			
16/05/2029 (k)	€ 6,500 \$			Israel Government Internation	nal Rond		8.460% due			
Total Hungary	_	43,691	1.52	5.000% due			18/12/2036 MXI	N 1,800 S	91	0.0
NDONESIA				30/10/2026 (k)	€ 29,000 \$	32,786 1.1	Corp. GEO S.A.B. de C.V. 8.875% due			
SOVEREIGN ISSUES				IVORY COAST				\$ 250	0	0.
ndonesia Governmer	nt International Bon	d		LOAN PARTICIPATIONS AND	ASSIGNM	ENTS	9.250% due 30/06/2020 ^	700	0	0.
5.125% due 15/05/2028 5.375% due	IDR 524,551,000	33,673	1.17	Republic of Cote d'Ivoire 9.055% due 19/03/2027	5,530	5,895 0.2	Hipotecaria Su Casita S.A 9.620% due	. de C.V.		
15/08/2028 5.375% due	443,530,000	28,754	1.00	JERSEY, CHANNEL ISLAND CORPORATE BONDS & NOTE			28/06/2018 MXI Urbi Desarrollos Urbanos	•	0	0.0
15/04/2032 5.500% due	221,556,000	14,258	0.50	Corsair International Ltd.	:0		8.790% due 09/12/2014 ^	29,700	0	0.
15/02/2031	646,184,000	41,914	1.46	8.802% due 28/01/2027	3,500	3,866 0.1		-	91	0.
5.875% due 15/04/2029	62,053,000	4,100	0.14	9.152% due 28/01/2029 Total Jersey, Channel Islands	2,700 _	2,983 0.10 6,849 0.24				
.000% due				Total Jersey, Charmer Islanus	-	0,049 0.24	Mexico Government Inte	rnational Bond		
15/09/2030 7.000% due	472,005,000	31,411	1.09	LUXEMBOURG	SHARES		2.750% due	706 272	26 022	1
15/02/2033	157,625,000	10,612	0.37	COMMON STOCKS			27/11/2031 (g) 5.500% due	706,372	36,833	
.125% due 15/06/2038	148,515,000	10,102	0.35	DrillCo Holding Lux			04/03/2027 7.500% due	60,800	3,213	0.
'.125% due		•		S.A. (d)	3,120	78 0.0	03/06/2027	697,100	39,053	1.
15/06/2042 '.125% due	34,279,000	2,309	0.08	DrillCo Holding Lux S.A. (d)(j)	7,882	196 0.0	7.500% due 26/05/2033	317,600	17,046	Λ
15/06/2043	104,185,000	7,026	0.24	Total Common Stocks	7,002	274 0.0	7.7500/ 1	317,000	17,040	U.
1.500% due 15/06/2035	236,780,000	16,446	0.57	Total Common Stocic	PAR	27.7 010	29/05/2031 7.750% due	385,002	21,282	0.
.500% due	230,700,000	•			(000S)		23/11/2034	10,900	591	0
15/05/2038 .500% due	109,016,000	7,586	0.26	CORPORATE BONDS & NOTE			7.750% due 13/11/2042	222 000	16,835	٥
15/04/2040	213,559,000	14,832	0.52	Constellation Oil Services Hol 4.000% PIK)	ding S.A. (3	.000% Cash or	8.000% due	322,900	,	
.250% due 15/05/2029	83,961,000	5,881	0.20	3.000% due	\$ 344	251 0.0	07/11/2047 8.000% due	344,800	18,278	
.250% due 15/05/2036	2,102,000	154	0.01	FORESEA Holding S.A.	127	127 0.0	31/07/2053 8.500% due	118,100	6,224	U
.375% due 15/03/2034	345,830,000	25,405	U 88	7.500% due 15/06/2030	137 _	127 0.00 378 0.0	- 01/03/2029	418,000	24,117	0
.000% due		•		Total Luxembourg	-	652 0.0	31/05/2029	216,840	12,569	0
15/03/2029	77,897,000 _	5,599			-		8.500% due			
		260,062		BAAL AVCIA			18/11/2038	578 200	32 714	. 1
otal illuoriesia	_	260,062	9.03	MALAYSIA			18/11/2038	578,200	32,714 228,755	
	_	260,062	9.03	SOVEREIGN ISSUES	itional Pone		18/11/2038 Total Mexico	578,200 ₋		7
NTERNATIONAL	ONS AND ASSIGNMI		9.03	SOVEREIGN ISSUES Malaysia Government Interna	ntional Bond R 41,320	8,346 0.29	Total Mexico	578,200 ₋ - -	228,755	7
NTERNATIONAL OAN PARTICIPATIO roject Mercury	ONS AND ASSIGNMI		9.03	SOVEREIGN ISSUES Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027	R 41,320 26,980	8,346 0.29 5,870 0.20	Total Mexico PERU	-	228,755	7
NTERNATIONAL OAN PARTICIPATIO roject Mercury	DNS AND ASSIGNMI € 5,000			SOVEREIGN ISSUES Malaysia Government Interna 2.632% due 15/04/2031 MYI	R 41,320	8,346 0.29 5,870 0.29 8,340 0.29	Total Mexico PERU CORPORATE BONDS & N	NOTES	228,755 228,846	7
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A	€ 5,000	ENTS		SOVEREIGN ISSUES Malaysia Government Interna 2.632% due 15/04/2031 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029	R 41,320 26,980 38,090 19,662 26,300	8,346 0.25 5,870 0.26 8,340 0.25 4,101 0.16 5,789 0.26	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due	NOTES ad Titulizadora	228,755 228,846 5.A.	7
NTERNATIONAL DAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A305% due	€ 5,000 Nzerbaijan Republic	ENTS 5,540	0.19	SOVEREIGN ISSUES Malaysia Government Interna 2.632% due 15/04/2031 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027	R 41,320 26,980 38,090 19,662 26,300 38,880	8,346 0.25 5,870 0.25 8,340 0.25 4,101 0.14	Total Mexico PERU CORPORATE BONDS & N Credicorp Capital Socieda 10.100% due 15/12/2043 PFI	NOTES ad Titulizadora	228,755 228,846	7
NTERNATIONAL DAN PARTICIPATIO roject Mercury 177% due 11/08/2030 tate Oil Co. of the A 305% due 26/11/2024	€ 5,000	ENTS	0.19	SOVEREIGN ISSUES Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000	8,346 0.2 ¹ 5,870 0.2 ¹ 8,340 0.2 ¹ 4,101 0.1 ¹ 5,789 0.2 ¹ 8,571 0.3 ¹ 5,555 0.1 ¹ 8,962 0.3	Total Mexico PERU CORPORATE BONDS & N Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES	NOTES ad Titulizadora	228,755 228,846 5.A.	7
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due 11/08/2030 tate Oil Co. of the A .305% due 26/11/2024 otal International	€ 5,000 Nzerbaijan Republic	5,540 5,425	0.19	SOVEREIGN ISSUES Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490	8,346 0.2 ¹ 5,870 0.2 ¹ 8,340 0.2 ¹ 4,101 0.1 ¹ 5,789 0.2 ¹ 8,571 0.3 ¹ 5,555 0.1 ¹ 8,962 0.3 7,950 0.2 ²	Total Mexico PERU CORPORATE BONDS & 1 Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna	NOTES ad Titulizadora	228,755 228,846 5.A.	7
NTERNATIONAL DAN PARTICIPATIO roject Mercury 127% due 11/08/2030 tate Oil Co. of the A 305% due 26/11/2024 otal International	€ 5,000 szerbaijan Republic \$ 5,467 _ –	5,540 5,425	0.19	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4	Total Mexico PERU CORPORATE BONDS & N Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due	NOTES ad Titulizadora N 104,600	228,755 228,846 5.A. 28,504	7 7 0
NTERNATIONAL DAN PARTICIPATIO roject Mercury 127% due 11/08/2030 tate Oil Co. of the A 305% due 26/11/2024 otal International RELAND SSET-BACKED SECO	€ 5,000 szerbaijan Republic \$ 5,467 _ — URITIES	5,540 5,425	0.19	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.4' 22,494 0.7'	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due	NOTES ad Titulizadora N 104,600 ational Bond 11,100	228,755 228,846 5.A. 28,504	7 7 7 0 0
NTERNATIONAL DAN PARTICIPATIO roject Mercury 127% due 11/08/2030 tate Oil Co. of the A 305% due 26/11/2024 otal International RELAND SSET-BACKED SECT voca Static CLO DAG	€ 5,000 szerbaijan Republic \$ 5,467 _ — URITIES	5,540 5,425	0.19	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investor	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4' 22,494 0.7' 4,122 0.1'	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due	NOTES ad Titulizadora N 104,600	228,755 228,846 5.A. 28,504	7 7 0 0
NTERNATIONAL DAN PARTICIPATIO roject Mercury .127% due 11/08/2030 tate Oil Co. of the A305% due 26/11/2024 otal International RELAND SSET-BACKED SECT voca Static CLO DAG 690% due 15/10/2030	€ 5,000 Azerbaijan Republic \$ 5,467 _ — URITIES C 1,000	5,540 5,425	0.19 0.19 0.38	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue 40,470	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4' 22,494 0.7' 4,122 0.1'	Total Mexico PERU CORPORATE BONDS & 1 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Internation 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032	NOTES ad Titulizadora N 104,600 ational Bond 11,100	228,755 228,846 5.A. 28,504	7 7 0 0 0
NTERNATIONAL DAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A: .305% due .26/11/2024 obtal International RELAND SSET-BACKED SECT voca Static CLO DAG .690% due .15/10/2030 lack Diamond CLO D	€ 5,000 Azerbaijan Republic \$ 5,467 _ — URITIES C 1,000	5,540 5,425 10,965	0.19 0.19 0.38	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investor	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4' 22,494 0.7' 4,122 0.1'	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due	NOTES ad Titulizadora N 104,600 ational Bond 11,100 19,200 10,706	228,755 228,846 5.A. 28,504 2,573 4,699 2,827	0 0
NTERNATIONAL DAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A: .305% due .26/11/2024 obtal International RELAND SSET-BACKED SECT voca Static CLO DAG .690% due .15/10/2030 lack Diamond CLO D	€ 5,000 Azerbaijan Republic \$ 5,467 _ — URITIES C 1,000	5,540 5,425 10,965	0.19 0.19 0.38	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.465% due 15/10/2030 3.599% due 31/07/2028	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 ment Issue 40,470 24,190 177,660 24,600	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3' 7,950 0.2' 1,455 0.0' 11,967 0.4' 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3 5,357 0.1!	Total Mexico PERU CORPORATE BONDS & F Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due	NOTES and Titulizadora 104,600 11,100 19,200 10,706 26,900	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317	0 0 0
NTERNATIONAL DAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A: .305% due .26/11/2024 otal International RELAND SSET-BACKED SECU voca Static CLO DAG .690% due .15/10/2030 lack Diamond CLO D853% due .20/01/2032 NPP AM Euro CLO D	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544	5,540 5,425 10,965	0.19 0.19 0.38	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.465% due 15/10/2030	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue 40,470 24,190 177,660	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,785 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3'	Total Mexico PERU CORPORATE BONDS & f Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/02/2042 6.900% due 12/08/2037	NOTES ad Titulizadora N 104,600 ational Bond 11,100 19,200 10,706	228,755 228,846 5.A. 28,504 2,573 4,699 2,827	0 0 0
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A305% due .26/11/2024 otal International RELAND .SSET-BACKED SECO .woca Static CLO DAO .690% due .15/10/2030 Jack Diamond CLO D .855% due .20/01/2032 NPP AM Euro CLO D .565% due	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544	5,540 5,425 10,965 1,104	0.19 0.19 0.38 0.04	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 15/06/2050 4.232% due 30/06/2031 4.254% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.4656% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 90/07/2029 4.245% due 30/09/2030	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue 40,470 24,190 177,660 24,600 153,961 5,910 56,920	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4' 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2037 6.950% due	NOTES and Titulizadora 104,600 11,100 19,200 10,706 26,900	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317	7 7 0 0 0 0
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A305% due .26/11/2024 otal International RELAND .SSET-BACKED SECO .SOGO due .15/10/2030 lack Diamond CLO D853% due .20/01/2032 NPP AM Euro CLO D565% due .15/04/2031 carlyle Euro CLO DAC .arlyle Euro CLO DAC	€ 5,000 Szerbaijan Republic \$ 5,467 _	5,540 5,425 10,965 1,104	0.19 0.19 0.38	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 31/05/2039 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.465% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 ment Issue 40,470 24,190 177,660 24,600 153,961 5,910	8,346 0.2' 5,870 0.20 8,340 0.2' 4,101 0.3' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.4' 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0'	Total Mexico PERU CORPORATE BONDS & f Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031	NOTES and Titulizadora N 104,600 ntional Bond 11,100 19,200 10,706 26,900 14,000	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317 3,812 4,497 25,725	7 7 0 0 0 0 0 0
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A305% due .26/11/2024 otal International RELAND SSET-BACKED SECO voca Static CLO DAO .690% due .15/10/2030 lack Diamond CLO D853% due .20/01/2032 NPP AM Euro CLO D565% due .15/04/2031 arlyle Euro CLO DAO .665% due	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544 DAC 500	5,540 5,425 10,965 1,104 597	0.19 0.19 0.38 0.04 0.02	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.465% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2041 4.582% due 30/08/2033	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 ment Issue 40,470 24,190 177,660 24,600 153,961 5,910 56,920 38,880 33,593 18,490	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3' 7,950 0.2' 1,455 0.0' 11,967 0.4' 22,494 0.7' 4,122 0.1' 8,757 0.3' 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4' 8,740 0.3' 7,577 0.2' 4,287 0.1'	Total Mexico PERU CORPORATE BONDS & f Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031 Total Peru	NOTES and Titulizadora N 104,600 ntional Bond 11,100 19,200 10,706 26,900 14,000	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317 3,812 4,497	7 7 0 0 0 0 0 0
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due 11/08/2030 tate Oil Co. of the A: .305% due 26/11/2024 otal International RELAND SSET-BACKED SECI woca Static CLO DAG .690% due 15/10/2030 lack Diamond CLO D853% due 20/01/2032 NPP AM Euro CLO D565% due 15/04/2031 tarlyle Euro CLO DAG .665% due 15/01/2031	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544 DAC 500 C	5,540 5,425 10,965 1,104 597 544 4,990	0.19 0.19 0.38 0.04 0.02	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 30/06/2031 4.254% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.465% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2031 4.4582% due 30/08/2033 5.357% due 15/05/2052	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 ment Issue 40,470 24,190 177,660 24,600 153,961 5,910 56,920 38,880 33,593	8,346 0.2' 5,870 0.20 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4 8,740 0.3' 7,577 0.3 7,577 0.3 4,287 0.1' 3,243 0.1'	Total Mexico PERU CORPORATE BONDS & f Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031 Total Peru	NOTES and Titulizadora N 104,600 ntional Bond 11,100 19,200 10,706 26,900 14,000	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317 3,812 4,497 25,725	0 0 0 0 0 0 0 0 0 0
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A305% due .26/11/2024 otal International RELAND SSET-BACKED SECO voca Static CLO DAC .690% due .15/10/2030 lack Diamond CLO D853% due .20/01/2032 NPP AM Euro CLO D565% due .15/04/2031 arlyle Euro CLO DAC .665% due .15/01/2031 arlyle Global Marke .752% due	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544 DAC 500 C 4,561 et Strategies Euro CL6	5,540 5,425 10,965 1,104 597 544 4,990 0 Ltd.	0.19 0.19 0.38 0.04 0.02 0.02	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.465% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2041 4.582% due 30/08/2033	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue 40,470 24,190 177,660 153,961 56,920 38,880 33,593 18,490 12,777	8,346 0.2' 5,870 0.2' 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3' 7,950 0.2' 1,455 0.0' 11,967 0.4' 22,494 0.7' 4,122 0.1' 8,757 0.3' 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4' 8,740 0.3' 7,577 0.2' 4,287 0.1'	Total Mexico PERU CORPORATE BONDS & f Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031 Total Peru	NOTES and Titulizadora N 104,600 ntional Bond 11,100 19,200 10,706 26,900 14,000	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317 3,812 4,497 25,725	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
NTERNATIONAL OAN PARTICIPATIO roject Mercury .127% due .11/08/2030 tate Oil Co. of the A305% due .26/11/2024 otal International RELAND SSET-BACKED SECO voca Static CLO DAC .690% due .15/10/2030 lack Diamond CLO D .853% due .20/01/2032 NPP AM Euro CLO D .565% due .15/04/2031 arlyle Euro CLO DAC .665% due .15/01/2031 arlyle Global Marke .752% due .15/11/2031	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544 DAC 500 C 4,561 et Strategies Euro CL0 1,896	5,540 5,425 10,965 1,104 597 544 4,990	0.19 0.19 0.38 0.04 0.02 0.02	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.465% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2041 4.582% due 30/08/2033 5.357% due 15/05/2052 Total Malaysia	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 ment Issue 40,470 24,190 177,660 24,600 153,961 5,910 56,920 38,880 33,593 18,490	8,346 0.2' 5,870 0.20 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4 8,740 0.3' 7,577 0.3 7,577 0.3 4,287 0.1' 3,243 0.1'	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031 Total Peru PHILIPPINES SOVEREIGN ISSUES Philippines Government I	NOTES and Titulizadora 104,600 11,100 19,200 10,706 26,900 14,000	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317 3,812 4,497 25,725 54,229	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
NTERNATIONAL OAN PARTICIPATION Troject Mercury .127% due .11/08/2030 tate Oil Co. of the A305% due .26/11/2024 otal International RELAND SSSET-BACKED SECU WOGA Static CLO DAG .853% due .15/10/2030 slack Diamond CLO D .853% due .20/01/2032 SPIPP AM Euro CLO D .565% due .15/04/2031 carlyle Euro CLO DAG .665% due .15/01/2031 carlyle Global Marke .752% due .15/11/2031 carlyle Global Marke .752% due .15/11/2031	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544 DAC 500 C 4,561 et Strategies Euro CL0 1,896	5,540 5,425 10,965 1,104 597 544 4,990 0 Ltd.	0.19 0.19 0.38 0.04 0.02 0.02	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 15/06/2050 4.232% due 30/06/2031 4.254% due 30/04/2029 4.696% due 15/06/2053 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.4655% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2041 4.582% due 30/08/2033 5.357% due 15/05/2052 Total Malaysia	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue 40,470 24,190 177,660 153,961 56,920 38,880 33,593 18,490 12,777	8,346 0.2' 5,870 0.20 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4 8,740 0.3' 7,577 0.3 7,577 0.3 4,287 0.1' 3,243 0.1'	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031 Total Peru PHILIPPINES SOVEREIGN ISSUES Philippines Government I 6.250% due	NOTES ad Titulizadora 104,600 11,100 19,200 10,706 26,900 14,000 16,100	228,755 228,846 2,846 2,573 4,699 2,827 7,317 3,812 4,497 25,725 54,229	7 7 7 0 0 0 0 0 0 0
NTERNATIONAL OAN PARTICIPATION Project Mercury 1.127% due 11/08/2030 State Oil Co. of the Ac. 305% due 26/11/2024 State Oil Co. of the Ac. 305% due 15/10/2030 SSET-BACKED SECO NOCA Static CLO DAC. 6.690% due 15/10/2030 Slack Diamond CLO D. 8.853% due 20/01/2032 SNPP AM Euro CLO D. 8.665% due 15/04/2031 Carlyle Euro CLO DAC. 6.665% due 15/01/2031 Carlyle Global Market 1.752% due 15/11/2031 Oryden Euro CLO DAC. 8.662% due 15/05/2034	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544 DAC 500 C 4,561 et Strategies Euro CL0 1,896	5,540 5,425 10,965 1,104 597 544 4,990 0 Ltd.	0.19 0.19 0.38 0.04 0.02 0.02 0.17	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 16/11/2027 4.065% due 15/06/2050 4.232% due 30/06/2031 4.254% due 31/05/2035 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/10/2036 3.4655% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2041 4.582% due 30/08/2033 5.357% due 15/05/2052 Total Malaysia	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue 40,470 24,190 177,660 153,961 56,920 38,880 33,593 18,490 12,777	8,346 0.2' 5,870 0.20 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4 8,740 0.3' 7,577 0.3 7,577 0.3 4,287 0.1' 3,243 0.1'	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2040 5.400% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031 Total Peru PHILIPPINES SOVEREIGN ISSUES Philippines Government I	NOTES ad Titulizadora 104,600 11,100 19,200 10,706 26,900 14,000 16,100	228,755 228,846 5.A. 28,504 2,573 4,699 2,827 7,317 3,812 4,497 25,725 54,229	7. 7. 0 0 0 0 0 0 0 0
Project Mercury 127% due 11/08/2030 State Oil Co. of the Alt. 305% due 26/11/2024 otal International RELAND ASSET-BACKED SECO ASSET-BACKE	€ 5,000 Izerbaijan Republic \$ 5,467 _ URITIES C € 1,000 DAC 544 DAC 500 C 4,561 et Strategies Euro CL0 1,896 C	5,540 5,425 10,965 1,104 597 544 4,990 0 Ltd. 2,066	0.19 0.19 0.38 0.04 0.02 0.02 0.17 0.07	Malaysia Government Interna 2.632% due 15/04/2031 MYI 3.502% due 31/05/2027 3.733% due 15/06/2028 3.757% due 22/05/2040 3.885% due 15/08/2029 3.899% due 15/06/2050 4.232% due 30/06/2031 4.254% due 30/04/2029 4.696% due 15/06/2053 4.504% due 30/04/2029 4.696% due 15/10/2042 4.762% due 07/04/2037 4.893% due 08/06/2038 Malaysia Government Investra 3.422% due 30/09/2027 3.447% due 15/07/2036 3.4655% due 15/10/2030 3.599% due 31/07/2028 4.070% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2026 4.130% due 09/07/2029 4.245% due 30/09/2030 4.369% due 31/10/2028 4.417% due 30/09/2041 4.582% due 30/08/2033 5.357% due 15/05/2052 Total Malaysia	R 41,320 26,980 38,090 19,662 26,300 38,880 26,115 40,000 35,490 6,420 50,917 95,588 17,220 nent Issue 40,470 24,190 177,660 153,961 56,920 38,880 33,593 18,490 12,777	8,346 0.2' 5,870 0.20 8,340 0.2' 4,101 0.1' 5,789 0.2' 8,571 0.3' 5,555 0.1' 8,962 0.3 7,950 0.2' 1,455 0.0' 11,967 0.4 22,494 0.7' 4,122 0.1' 8,757 0.3 5,002 0.1' 38,004 1.3' 5,357 0.1' 34,035 1.1' 1,314 0.0' 12,756 0.4 8,740 0.3' 7,577 0.3 7,577 0.3 4,287 0.1' 3,243 0.1'	Total Mexico PERU CORPORATE BONDS & I Credicorp Capital Socieda 10.100% due 15/12/2043 PEI SOVEREIGN ISSUES Peru Government Interna 5.350% due 12/08/2034 6.150% due 12/08/2032 6.850% due 12/08/2032 6.850% due 12/02/2042 6.900% due 12/08/2037 6.950% due 12/08/2031 Total Peru PHILIPPINES SOVEREIGN ISSUES Philippines Government I 6.250% due 14/01/2036 PH 6.750% due 15/09/2022	NOTES ad Titulizadora 104,600 11,100 19,200 10,706 26,900 14,000 16,100	228,755 228,846 2,846 2,573 4,699 2,827 7,317 3,812 4,497 25,725 54,229	7. 7. 7. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0. 0.

DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (000		
POLAND				7.000% due 28/02/2031	ZAR	588,446	26,960	0.94	UKRAINE		
SOVEREIGN ISSUES	towational Dans			8.000% due	LAIN	•	•		SOVEREIGN ISSUES		
Poland Government In: 1.250% due 25/10/2030	PLN 2,486		0.02	31/01/2030 8.250% due		1,967,327	99,011		Ukraine Government International Bon 7.253% due 15/03/2035 \$ 7,80 7.750% due 01/08/2041 4.60	0 \$ 1,853	0.07
1.750% due	,			31/03/2032 8.500% due		498,080	23,799	0.83	7.750% due 01/08/2041 4,60 Total Ukraine		0.07
25/04/2032 (k) 2.500% due	50,900	10,070	0.35	31/01/2037 8.750% due		697,900	29,780	1.03	UNITED ARAB EMIRATES		
25/07/2027 (k) 2.750% due	65,700	15,446	0.53	31/01/2044 8.875% due		432,400	17,546	0.61	CORPORATE BONDS & NOTES		
25/04/2028 (k) 2.750% due	243,700	56,870	1.97	28/02/2035		213,800	9,870	0.34	ADCB Finance Cayman Ltd.		
25/10/2029 (k)	107,700	24,471	0.85	9.000% due 31/01/2040		489,800	20,889	0.73	7.500% due 15/10/2029 IDR 29,000,00 8.160% due 29/04/2029 323,000,00		7 0.06 7 0.76
3.750% due 25/05/2027 (k)	201,200	49,320	1.71	10.500% due 21/12/2026		1,916,532	109,713	3.81		23,714	
6.000% due 25/10/2033 (k)	120,400	32,477	1.13			_	351,627		LOAN PARTICIPATIONS AND ASSIGN	MENTS	
7.500% due 25/07/2028 (k)	97,600	27,328	0.95	Total South Africa		-	370,126	12.85	NMC Healthcare LLC		
Total Poland	37,000	216,483		SUPRANATIONAL					11.640% due 25/03/2025 AED 12,36	8 3,426	0.12
OATAR				CORPORATE BONDS		ES			11.640% due 25/03/2027 16,49	0 4,569	0.16
CORPORATE BONDS 8	& NOTES			Asian Development 4.700% due		CO COO	2.005	0.44		7,995	0.28
QNB Finance Ltd. 6.900% due				12/03/2024 International Bank fo	MXN or Recon	68,600 struction &		0.14 ent	Total United Arab Emirates	31,709	1.10
	IDR 276,200,000	17,912	0.62	6.250% due 12/01/2028		91,500,000	12,478		UNITED KINGDOM		
ROMANIA				Total Supranational	IDIX 1.	51,500,000	16,473		CORPORATE BONDS & NOTES		
SOVEREIGN ISSUES				TANZANIA					Petra Diamonds U.S. Treasury PLC 9.750% due 08/03/2026 \$ 85	9 657	0.02
Romania Government 4.150% due	International Bo	nd		LOAN PARTICIPATION	ONS AN	D ASSIGNM	IENTS		NON-AGENCY MORTGAGE-BACKED S	ECURITIES	
26/01/2028 R 4.250% due	RON 153,900	31,805	1.11	Ivory Coast Governm 6.915% due	nent Inte	ernational Bo	ond		Canada Square Funding PLC		
28/04/2036 4.750% due	103,700	19,108	0.66	28/06/2024	€	17,000	18,788		6.070% due 17/01/2059 £ 1,56 Rochester Financing PLC	3 1,988	3 0.07
11/10/2034	62,000	12,150	0.42	The Ministry of Finar the United Republ	nce and I lic of Tar	Planning, Go nzania	vernment	of	5.920% due 18/12/2044 1,51	3 1,914	0.07
5.000% due 12/02/2029	12,600	2,652	0.09	9.502% due 26/04/2028		7,364	8,073	0.28	Stratton Mortgage Funding PLC 6.120% due 12/03/2052 34	4 438	3 0.01
6.375% due 18/09/2033 (k)	€ 3,800	4,447	0.16	Total Tanzania		7,504	26,861	0.93	Tower Bridge Funding PLC 5.940% due 20/12/2063 74	0.00	3 0.03
7.350% due	RON 41,600			THAILAND					Warwick Finance Residential Mortgage		0.03
Total Romania	1011 +1,000	79,961		SOVEREIGN ISSUES					0.000% due 21/12/2049 (e)	0 516	5 0.02
RUSSIA				Thailand Governmen 2.000% due	nt Intern	ational Bond	I		<u>_</u> (_)		0.20
SOVEREIGN ISSUES				17/06/2042	THB	145,900	3,624	0.13	Total United Kingdom	6,451	0.22
Russia Government Int 7.700% due	ternational Bond			2.250% due 17/03/2027		1,681,280	49,051	1.70	UNITED STATES		
	RUB 1,088,800	4,476	0.16	2.400% due 17/03/2029		1,932,209	56,465	1.96	ASSET-BACKED SECURITIES		
SERBIA				2.650% due 17/06/2028		504,571	14,922	0.52	Citigroup Mortgage Loan Trust 5.790% due 25/12/2036 \$ 1,22	6 685	5 0.02
SOVEREIGN ISSUES				3.300% due 17/06/2038		480,990	14,562		6.070% due 25/10/2036 42 GSAMP Trust	3 248	0.01
Serbia Government Int 4.500% due	ternational Bond			3.350% due					5.520% due 25/12/2046 44		0.01
20/08/2032	RSD 371,800	3,136	0.11	17/06/2033 3.390% due		447,020	13,814		5.560% due 25/01/2037 85 Lehman XS Trust	4 493	0.02
SOUTH AFRICA				17/06/2037 3.400% due		1,339,685	41,599	1.44	5.011% due 25/01/2036 1,48	3 1,303	0.05
CORPORATE BONDS &				17/06/2036 3.450% due		415,204	12,657	0.44	MASTR Asset-Backed Securities Trust 6.620% due 25/08/2037 62	9 535	0.02
Development Bank of 98.600% due				17/06/2043		524,575	16,109	0.56	Morgan Stanley ABS Capital, Inc. Trust 5.700% due 25/11/2036 6,92		3 0.14
21/10/2024 (j) 2 Eskom Holdings SOC Lt	ZAR 221,300 td	12,064	0.42	3.775% due 25/06/2032		108,429	3,459	0.12	5.770% due 25/06/2036 16	3 135	0.00
0.000% due 18/08/2027 (e)	100,100	3,109	0.11	4.875% due 22/06/2029		438,082	14,388	0.50	6.625% due 25/01/2035 1,73 NovaStar Mortgage Funding Trust	2 1,604	0.06
0.000% due	•			Total Thailand		_	240,650	8.35	5.810% due 25/01/2037 1,71	4 605	0.02
31/12/2032 (e) 7.850% due	254,000			TURKEY					Option One Mortgage Loan Trust 5.690% due 25/04/2037 46	5 311	0.01
02/04/2026	6,000	319 18,499	0.01 0.64	LOAN PARTICIPATION SOCAR Turkey Energia		D ASSIGNM	ENTS		Park Place Securities, Inc. Asset-Backet Pass-Through Certificates		0.00
SOVEREIGN ISSUES				7.387% due 11/08/2026	€	12,200	13,308	0.46	6.205% due 25/08/2035 7 Residential Asset Securities Corp. Trust		0.00
South Africa Governme 2.000% due	ent Internationa	l Bond		SOVEREIGN ISSUES					7.120% due 25/07/2035 2,08	5 2,063	0.07
31/01/2025 (g)	71,535	3,826	0.13	Turkey Government		ional Bond			5.690% due 25/10/2037 4,95		0.11
6.250% due 31/03/2036	114,500	4,116	0.14	26.200% due 05/10/2033	TRY	241,300	8,488	0.30	Wells Fargo Home Equity Asset-Backet 5.790% due 25/07/2036 1,30		Trust 0.04
6.500% due 28/02/2041	184,751	6,117	0.21	Total Turkey		,	21,796		1,30	16,566	
	, ,	•									

Schedule of Investments Emerging Local Bond Fund (cont.)

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS
COMMON STOCKS ENERGY				JPMorgan Resecuritization Trus 2.500% due 25/03/2056 \$	t 137 S	131	0.01	JAPAN TREASURY BILLS (0.210)% due			
Constellation Oil Services Holding S.A. 'B' (d)(j)	376,971	\$ 41	0.00	Lehman XS Trust 5.850% due 25/09/2046	1,438	1,211	0.04	19/02/2024 (e)(f) ¥ 5,620, (0.200)% due		39,872	1.38
	PAR (000S)			Morgan Stanley Mortgage Loar 7.035% due 25/06/2036	Trust 1	1	0.00	04/03/2024 (e)(f) 920, (0.180)% due 11/03/2024 (e)(f) 3,850,		6,528 27,317	0.23
CORPORATE BONDS & NOTES	S			Residential Accredit Loans, Inc. 5.500% due 25/03/2037	Trust 284	219	0.01	(0.170)% due 13/02/2024 (e)(f) 800,		5.676	0.20
	£ 400	503	0.02	Sequoia Mortgage Trust 3.731% due 20/01/2038	228	176	0.01	(0.144)% due 10/01/2024 (e)(f) 390,		2,766	0.09
Rio Oil Finance Trust 8.200% due 06/04/2028 (k) 9.750% due 06/01/2027	\$ 2,701 480	2,767 500	0.09	Structured Asset Mortgage Inve	estments T 587		0.02	(0.024)% due 22/01/2024 (e)(f) 1,750		12,414	0.43
5.730 /0 due 00/01/2027	400	3,770		WaMu Mortgage Pass-Through 3.858% due 25/02/2037	Certificate 22		0.00	, , , ,	_	94,573	3.28
LOAN PARTICIPATIONS AND	ASSIGNMI	ENTS		5.840% due 25/05/2034	110		0.00	MALAYSIA TREASURY BILLS			
Ecopetrol S.A.	10.700	10 501	0.26	Wells Fargo Mortgage-Backed 9 6.478% due 25/10/2036	Securities 244		0.01	3.289% due 06/02/2024 (e)(f) MYR 51,	700	11,217	0.39
TBD% due 17/08/2024	10,700	10,501	0.36	51.77 0 dae 257 1672 050		21,540		Total Short-Term Instruments	_	137,681	4.78
NON-AGENCY MORTGAGE-BA		CURITIES		Total United States		52,418	1.82	Total Transferable Securities	_	2,843,626	00 71
Banc of America Mortgage Tru 3.887% due 25/02/2036	ist 1	1	0.00	URUGUAY					ARES	2,043,020	30.71
BCAP LLC Trust 3.671% due 26/05/2037	3.288	2.930	0.10	SOVEREIGN ISSUES				INVESTMENT FUNDS			
Bear Stearns Adjustable Rate N	-,	,	0.10	Uruguay Government Internation	onal Bond			COLLECTIVE INVESTMENT SCH	EMES		
3.877% due 25/05/2047 4.329% due 25/03/2035 4.924% due 25/01/2035	11 6 1			3.700% due 26/06/2037 (g) UYU 3.875% due	141,560	3,728		PIMCO Funds: Global Investors Series plc -			
Bear Stearns ALT-A Trust		'	0.00	02/07/2040 (g)(k) Total Uruguay	263,159	7,088 10,816		Asia Strategic Interest Bond Fund (i) 250,	000	2,312	0.08
3.884% due 25/04/2037 4.795% due 25/10/2035	5,988 237	4,343 200	0.15 0.01	3 ,	-	10,010	0.50	PIMCO Funds: Global Investors Series plc -			
Citigroup Mortgage Loan Trust 4.318% due 25/03/2034	t 1 2,602	1		ZAMBIA SOVEREIGN ISSUES				Emerging Local Bond ESG Fund (i) 122	324	1,538	0.05
4.523% due 25/09/2037 Countrywide Alternative Loan		2,299	0.08	Zambia Government Internation 10.000% due	nal Bond			PIMCO Funds: Global Investors Series plc -			
5.830% due 25/04/2046 6.000% due 25/06/2036	90 3,929	80 2,211	0.00	28/06/2024 ZMW 11.000% due	28,500	1,084	0.03	PIMCO Emerging			
6.112% due 20/12/2035	407	366	0.01	17/06/2024 11.000% due	29,383	1,137	0.04	Markets Opportunities			
Countrywide Home Loan Morts 4.418% due 25/11/2037	305	281	0.01	27/04/2025	7,050	256	0.01	Fund (i) 2,527, PIMCO Select Funds plc	/94	28,539	0.99
6.270% due 25/03/2035 FWD Securitization Trust	33	29	0.00	12.000% due 04/07/2025	61,700	2,256	0.08	- PIMCO US Dollar			
2.240% due 25/01/2050	522	478	0.02	Total Zambia		4,733	0.16	Short-Term Floating NAV Fund (i) 19,683	120	196,136	6.81
GSMPS Mortgage Loan Trust 5.820% due 25/01/2036	124	100	0.00	SHORT-TERM INSTRUMENTS	5			PIMCO Specialty Funds Ireland p.l.c PIMCO			
GSR Mortgage Loan Trust 4.630% due 25/01/2036	3	3	0.00	ARGENTINA TREASURY BILLS (34,368)% due				China Bond Fund (i) 384	409 _	5,226	0.18
Impac CMB Trust 6.110% due 25/03/2035	73	65	0.00	20/05/2024 (e)(f) ARS	53,531	85	0.00	Total Investment Funds	\$	233,751	8.11
IndyMac Mortgage Loan Trust 3.506% due 25/11/2037 5.810% due 25/11/2036 5.830% due 25/02/2037	202 5,053 369	4,979	0.01 0.17 0.01	10.900% due 04/01/2024 (e)(f) HUF 11	,012,000	31,806	1.11				
J.030 /0 due ZJ/0Z/Z03/	209	3/0	0.01								

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

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

Pescription Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Long	03/2024	271	\$ 1,241	0.04
U.S. Treasury 5-Year Note March Futures	Short	03/2024	35	(82)	0.00
U.S. Treasury 10-Year Note March Futures	Long	03/2024	5	18	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	3	(39)	0.00
				\$ 1,138	0.04
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,138	0.04

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 684,300	\$ (2,199)	(80.0)

INTEREST	RATE SWAPS					
	TATE SWALS					
Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate Pay	1-Day GBP-SONIO Compounded-OIS	Rate 4.320%	Date 20/10/2033	Amount £ 800	(Depreciation) \$ 89	Net Assets 0.00
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	168,200	3,094	0.11
Pay ⁽³⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	INR 1,978,230	60	0.00
Receive ⁽³⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	1,369,700	(77)	0.00
Pay Receive	1-Day INR-MIBOR Compounded-OIS 1-Day INR-MIBOR Compounded-OIS	6.600 6.621	20/12/2033 20/12/2028	859,590 1,148,310	237 (209)	0.01 (0.01)
Receive	1-Day INR-MIBOR Compounded-OIS	6.625	20/12/2025	3,168,130	(189)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 41,960,000	(550)	(0.02)
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	40,895,000	(692)	(0.02)
Receive Pay ⁽³⁾	1-Day SGD-SIBCSORA Compounded-OIS 1-Day THB-THORON Compounded-OIS	3.322 2.250	20/12/2028 20/03/2026	SGD 11,820 THB 2,103,541	(96) (18)	0.00 0.00
Pay ⁽³⁾	1-Day THB-THORON Compounded-OIS	2.500	20/03/2026	7,375,510	836	0.03
Receive(3)	1-Day THB-THORON Compounded-OIS	2.500	20/03/2029	871,019	16	0.00
Receive ⁽³⁾	1-Day THB-THORON Compounded-OIS 1-Day THB-THORON Compounded-OIS	2.750 2.770	20/03/2029 20/12/2028	2,901,970 214,600	(1,122) 125	(0.04) 0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	\$ 26,400	847	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	4,000	(465)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	3,900	(186)	(0.01)
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	20/12/2033 20/12/2033	23,660 8,400	2,029 (500)	0.07 (0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2035	3,800	132	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	2,400	(33)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	2,800	50	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.735 3.750	07/08/2033 20/12/2028	3,100 82,800	59 (2,675)	0.00 (0.09)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	86,900	373	0.01
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	2,400	(47)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	2,200	(54)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.830 3.842	12/10/2053 26/12/2033	1,200 1,800	118 (48)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	4,700	(132)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	2,000	212	0.01
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.880 3.950	16/10/2053 19/12/2033	500 3,600	54 (129)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	900	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	3,000	(126)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.150 4.155	12/10/2033 02/10/2033	3,200 5,700	184 327	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	5,200	302	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	7,000	410	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175 4.220	10/10/2033 20/10/2033	4,000	236 152	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.220	23/10/2033	2,400 1,900	122	0.01 0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	4,600	(273)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	2,200	146	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.435 4.450	01/11/2033 31/10/2033	2,300 2,600	190 217	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	4,200	353	0.01
Pay	1-Year BRL-CDI	4.870	02/01/2024	BRL 242,300	(5,019)	(0.17)
Pay	1-Year BRL-CDI	5.680	02/01/2024	19,200	(341)	(0.01) (0.35)
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	6.151 8.075	04/01/2027 02/01/2024	528,200 120,000	(10,028) 2,039	0.07
Pay	1-Year BRL-CDI	9.630	04/01/2027	85,900	(1)	0.00
Pay	1-Year BRL-CDI	9.830	02/01/2026	540,400	341	0.01
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.076 10.164	04/01/2027 02/01/2026	325,100 14,390	(54) 2	0.00 0.00
Pay	1-Year BRL-CDI	10.512	04/01/2027	115,000	388	0.00
Receive	1-Year BRL-CDI	10.529	02/01/2026	178,300	(404)	(0.01)
Receive	1-Year BRL-CDI	10.583	02/01/2029	67,500	(298)	(0.01)
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.602 10.691	04/01/2027 02/01/2026	259,100 193,000	564 596	0.02 0.02
Pay	1-Year BRL-CDI	10.751	02/01/2026	73,100	241	0.01
Receive	1-Year BRL-CDI	10.768	04/01/2027	59,800	(266)	(0.01)
Pay	1-Year BRL-CDI	10.792	04/01/2027	356,400 542,010	1,537	0.05
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.811 10.872	02/01/2025 04/01/2027	542,910 135,200	(88) (663)	0.00 (0.02)
Pay	1-Year BRL-CDI	11.064	04/01/2027	259,100	1,473	0.05
Pay	1-Year BRL-CDI	11.169	04/01/2027	96,950	1,077	0.04
Pay	1-Year BRL-CDI	11.439	02/01/2029	80,100	293	0.01

Pay/ Receive					Unrealised	
Floating Rate	Floating Pate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Year BRL-CDI	12.040%	01/04/2024	BRL 1,275,900	\$ (81)	0.00
Receive	1-Year BRL-CDI	12.260	01/04/2024	1,117,600	(74)	0.00
Receive Receive	1-Year BRL-CDI 1-Year BRL-CDI	12.350 12.490	01/07/2024 01/07/2024	288,000 312,400	(101) (199)	0.00 (0.01)
Pay	1-Year BRL-CDI	13.080	01/07/2024	542,300	1,019	0.03
Pay ⁽³⁾	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 516,220	91	0.00
Pay Receive	3-Month CNY-CNREPOFIX 3-Month COP-IBR Compounded-OIS	2.405 4.115	20/12/2028 01/02/2031	118,100 COP 14,558,000	109 171	0.00 0.01
Receive	3-Month COP-IBR Compounded-OIS	4.120	01/02/2031	10,388,000	123	0.00
Receive	3-Month COP-IBR Compounded-OIS	4.155 5.675	15/01/2031 18/06/2031	5,060,000 20,000,000	66 472	0.00 0.02
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	7.380	21/01/2029	9,688,000	35	0.02
Receive	3-Month COP-IBR Compounded-OIS	7.590	17/07/2033	66,033,000	231	0.01
Pay Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	7.680 7.705	17/07/2028 26/03/2031	111,053,000 62,868,510	(141) (194)	(0.01) (0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.020	04/12/2030	24,925,400	(166)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	8.215	14/11/2028	81,386,200	(376)	(0.01)
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	8.820 9.050	05/06/2028 03/10/2028	50,580,700 21,836,600	255 284	0.01 0.01
Receive	3-Month COP-IBR Compounded-OIS	9.300	26/03/2031	35,440,700	(883)	(0.03)
Pay Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.490 9.790	30/06/2032 20/01/2028	6,936,040 45,916,600	203 797	0.01 0.03
Pay	3-Month COP-IBR Compounded-OIS	9.800	17/01/2028	54,120,000	936	0.03
Receive	3-Month COP-IBR Compounded-OIS	9.820	27/02/2033	9,049,540	(315)	(0.01)
Pay Receive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	10.130 10.400	25/01/2028 21/11/2029	42,970,500 3,111,360	887 (106)	0.03 0.00
Receive	3-Month ILS-TELBOR	3.590	18/05/2028	ILS 28,600	(283)	(0.01)
Receive	3-Month ILS-TELBOR	3.792	06/11/2028	38,100	(60)	0.00
Pay Receive	3-Month KRW-KORIBOR 3-Month KRW-KORIBOR	3.580 3.700	20/12/2033 20/12/2025	KRW 8,804,430 35,867,400	303 (194)	0.01 (0.01)
Pay	3-Month KRW-KORIBOR	3.820	20/12/2028	40,181,300	1,191	0.04
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.205 7.210	22/04/2027 22/04/2027	ZAR 178,200 137,000	182 138	0.01 0.00
Receive	3-Month ZAR-JIBAR	7.565	22/03/2026	300,200	62	0.00
Receive	3-Month ZAR-JIBAR	7.808	28/11/2025	272,900	17	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.070 8.120	30/11/2028 13/03/2028	83,300 4,890	(10) 2	0.00 0.00
Receive	3-Month ZAR-JIBAR	8.140	16/11/2028	268,100	(77)	0.00
Receive	3-Month ZAR-JIBAR	8.185	31/07/2026	106,600	(60)	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.195 8.276	21/12/2026 28/02/2028	505,800 263,600	(321) 209	(0.01) 0.01
Pay	3-Month ZAR-JIBAR	8.410	13/07/2025	312,500	(12)	0.00
Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410 8.440	10/11/2028 02/11/2028	260,400 366,800	(236) 330	(0.01) 0.01
Pay Pay	3-Month ZAR-JIBAR	8.500	21/12/2026	330,800	357	0.01
Receive	3-Month ZAR-JIBAR	8.530	31/01/2030	120,000	(72)	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.548 8.650	31/01/2030 31/10/2028	120,000 82,100	(78) 120	0.00 0.00
Receive	3-Month ZAR-JIBAR	8.650	31/01/2030	64,630	(60)	0.00
Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.670 8.695	21/12/2026 31/01/2030	363,400 141,100	482 (148)	0.02 (0.01)
Receive Receive	3-Month ZAR-JIBAR	8.700	31/01/2030	141,100	(149)	(0.01)
Receive	3-Month ZAR-JIBAR	8.735	31/01/2030	110,200	(127)	0.00
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.820 9.220	31/01/2030 28/11/2033	95,300 86,100	(132) 17	0.00 0.00
Receive	3-Month ZAR-JIBAR	9.290	26/05/2028	221,400	(187)	(0.01)
Pay	3-Month ZAR-JIBAR	9.455	31/01/2030	41,200	128	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	9.470 10.150	31/01/2030 18/05/2033	400,000 121,800	1,261 501	0.04 0.02
Pay	6-Month AUD-BBR-BBSW	4.390	30/12/2028	AUD 74,740	1,067	0.04
Pay Receive	6-Month AUD-BBR-BBSW 6-Month CLP-CHILIBOR	4.750 3.420	20/12/2028 01/09/2030	264,690 CLP 1,005,150	4,361 82	0.15 0.00
Receive	6-Month CLP-CHILIBOR	4.410	01/09/2030	2,839,400	119	0.00
Receive(3)	6-Month CLP-CHILIBOR	4.640	01/10/2028	4,335,000	9	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.030 5.160	20/03/2033 01/10/2028	5,309,140 6,310,500	3 (63)	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.175	01/10/2028	9,739,070	(105)	0.00
Pay .	6-Month CLP-CHILIBOR	5.175	29/11/2033	2,062,000	28	0.00
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.220 5.230	01/10/2028 17/11/2033	4,896,800 721,200	(69) 20	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.240	01/09/2030	3,103,000	(46)	0.00
Receive	6-Month CLP-CHILIBOR	5.260	17/11/2028	4,919,000	(110)	0.00
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.300 5.310	18/05/2033 16/11/2028	2,475,470 3,386,800	(79) 87	0.00 0.00
Pay	6-Month CLP-CHILIBOR	5.320	16/11/2028	1,693,500	45	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.350 5.360	01/09/2030 18/05/2033	4,575,000 2,594,000	(106) (98)	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.400	01/04/2033	2,594,000 3,613,700	(123)	0.00
Pay	6-Month CLP-CHILIBOR	5.400	16/11/2033	4,525,900	180	0.01
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.500 5.550	13/11/2028 01/10/2028	4,865,500 3,722,930	(111) (85)	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.690	01/09/2030	598,400	(31)	0.00

Pay/						
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	6-Month CLP-CHILIBOR	5.780%	03/10/2028	CLP 4,803,000	\$ (205)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.790	06/10/2033	8,590,000	(622)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.820 5.855	01/09/2030	1,514,470 8,427,000	(87) (638)	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.870	05/10/2033 11/10/2033	8,427,000 4,522,700	(355)	(0.02) (0.01)
Receive	6-Month CLP-CHILIBOR	5.890	29/11/2025	7,606,200	(60)	0.00
Receive	6-Month CLP-CHILIBOR	5.920	02/10/2028	1,891,000	(93)	0.00
Receive	6-Month CLP-CHILIBOR	5.940	20/10/2033	1,991,300	(171)	(0.01)
Receive Receive	6-Month CLP-CHILIBOR	5.990 6.000	20/10/2033	18,919,110 3,721,000	(1,701) (199)	(0.06)
Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.146	02/10/2028 30/10/2032	32,521,400	(3,296)	(0.01) (0.11)
Receive	6-Month CLP-CHILIBOR	6.235	26/10/2033	5,823,100	(660)	(0.02)
Pay	6-Month CZK-PRIBOR	4.070	23/11/2028	CZK 255,900	(17)	0.00
Receive	6-Month CZK-PRIBOR	4.388	15/11/2028	257,400	(300)	(0.01)
Pay Receive ⁽³⁾	6-Month CZK-PRIBOR 6-Month EUR-EURIBOR	4.611 2.750	06/06/2028 20/03/2054	441,490 € 12,700	1,023 (1,445)	0.04 (0.05)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.760	03/01/2029	4,000	(60)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	4,900	(99)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	5,200	(177)	(0.01)
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	3,000	(110)	0.00
Receive	6-Month EUR-EURIBOR	2.920 2.950	13/12/2028	8,600 3,300	(188) (81)	(0.01) 0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.930	29/12/2028 15/12/2033	4,300	(178)	(0.01)
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	3,700	(160)	(0.01)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	37,600	2,139	0.07
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	3,600	(181)	(0.01)
Pay	6-Month EUR-EURIBOR	3.100	20/09/2030	40,700	1,777	0.06
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.128 3.148	04/12/2033 20/11/2033	2,500 3,200	(140) (183)	(0.01) (0.01)
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	3,200	(109)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	38,400	601	0.02
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	800	(30)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	6,800	(254)	(0.01)
Receive Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.280 3.300	22/11/2033 03/10/2033	2,200 20,600	(154) 1,642	(0.01) 0.06
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	500	(36)	0.00
Pay	6-Month EUR-EURIBOR	3.329	27/10/2033	29,300	2,182	0.08
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,500	68	0.00
Pay	6-Month HUF-BBR	1.500	19/06/2024	HUF 5,281,500	(300)	(0.01)
Pay Pay	6-Month HUF-BBR 6-Month HUF-BBR	1.760 2.420	21/01/2030 02/08/2026	1,296,900 3,964,700	235 (1,588)	0.01 (0.06)
Pay	6-Month HUF-BBR	2.680	29/06/2031	1,938,800	(576)	(0.02)
Pay	6-Month HUF-BBR	4.790	17/01/2027	7,857,000	(999)	(0.04)
Pay	6-Month HUF-BBR	7.330	06/11/2028	1,824,800	129	0.00
Pay	6-Month HUF-BBR	7.610	03/11/2028	2,414,000	478	0.02
Pay Receive	6-Month HUF-BBR 6-Month HUF-BBR	8.670 8.700	23/05/2029 16/01/2028	1,828,200 1,002,200	933 (333)	0.03 (0.01)
Pay	6-Month HUF-BBR	8.740	28/04/2028	1,920,800	556	0.02
Pay	6-Month HUF-BBR	9.230	26/08/2032	1,440,400	884	0.03
Pay	6-Month PLN-WIBOR	0.925	16/10/2030	PLN 1,500	(44)	0.00
Receive	6-Month PLN-WIBOR	1.460	28/05/2026	67,700	(281)	(0.01)
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	2.585 2.920	14/10/2029 13/12/2031	15,200 3,800	289 97	0.01 0.00
Receive	6-Month PLN-WIBOR	4.075	07/03/2027	37,000	22	0.00
Pay	6-Month PLN-WIBOR	4.560	06/11/2028	25,600	120	0.00
Receive	6-Month PLN-WIBOR	4.680	03/11/2028	14,200	(67)	0.00
Receive	6-Month PLN-WIBOR	4.710	25/05/2027	73,900	(380)	(0.01)
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.735 4.740	09/10/2028 25/10/2033	62,400 46,000	(206) (244)	(0.01) (0.01)
Pay	6-Month PLN-WIBOR	4.885	30/11/2033	17,800	121	0.00
Receive	6-Month PLN-WIBOR	4.910	25/07/2027	29,920	(49)	0.00
Receive	6-Month PLN-WIBOR	5.220	30/11/2025	75,900	(51)	0.00
Receive	6-Month PLN-WIBOR	5.220	20/03/2033	4,100	(86)	0.00
Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	5.310 5.870	21/03/2033 22/04/2027	40,800 1,000	(771)	(0.03) 0.00
Receive Receive	6-Month PLN-WIBOR	5.960	25/04/2027	67,900	(18) (1,274)	(0.04)
Receive	6-Month PLN-WIBOR	6.456	25/05/2027	20,800	(487)	(0.02)
Receive	6-Month PLN-WIBOR	6.480	25/05/2027	45,100	(1,069)	(0.04)
Receive	6-Month PLN-WIBOR	6.560	25/05/2027	15,800	(386)	(0.01)
Receive	6-Month PLN-WIBOR	6.830	19/08/2024	52,600 110,500	(79) (200)	0.00
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	6.890 7.310	22/08/2024 30/06/2027	119,500 15,300	(200) (483)	(0.01) (0.02)
Receive	28-Day MXN-TIIE	8.035	31/05/2029	MXN 42,010	55	0.00
Pay	28-Day MXN-TIIE	8.300	16/06/2028	437,770	(203)	(0.01)
Receive	28-Day MXN-TIIE	8.400	23/11/2034	10,100	4	0.00
Receive	28-Day MXN-TIIE	8.700	17/11/2033	79,700	(76)	0.00
Receive	28-Day MXN-TIIE	8.720	01/03/2029	228,800	(80)	0.00
Receive Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	8.828 9.295	16/11/2033 30/10/2028	304,500 291,300	(445) (357)	(0.02) (0.01)
Pay	28-Day MXN-TIIE	9.440	04/03/2027	485,300	309	0.01
Pay	28-Day MXN-TIIE	9.620	21/09/2033	311,500	1,053	0.04

Schedule of Investments Emerging Local Bond Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	10.055% 10.090	04/03/2027 04/03/2027	MXN 248,000 130,800	\$ 412 225	0.01 0.01
					\$ (1,875)	(0.06)
Total Cent	trally Cleared Financial Derivative Instruments				\$ (4,074)	(0.14)

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

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

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

PURCHASE	D OPTIONS									
FOREIGN CU	RRENCY OPTIONS									
Counterparty	Description	E	xercise Price	Expiration Date	Notional Amount ⁽¹⁾	(Cost	-	air Ilue	% of Net Assets
ВОА	Call - OTC USD versus INR Put - OTC USD versus INR	INR	92.600 92.600	16/06/2025 16/06/2025	2,200 2,200	\$	132 132	\$	10 180	0.00 0.01
GLM JPM MYI	Call - OTC USD versus JPY Put - OTC EUR versus PLN Put - OTC GBP vesrus USD	¥ PLN ¢	167.000 4.400 1.160	05/11/2024 22/08/2024 12/06/2024	9,422 3,065 109.508		482 768 435	1	167 ,785 234	0.00 0.06 0.01
IVIII	Tut - OTC dbi Vesius O3D	ý.	1.100	12/00/2024	109,500	\$	1,949	\$ 2	234	0.01

Counterparty	Description		Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Asset
30A	Call - OTC USD versus BRL	BRL	4.923	26/06/2024	17,100	\$ (706)	\$ (655)	(0.02)
	Put - OTC USD versus BRL		4.923	26/06/2024	17,100	(706)	(607)	(0.02)
	Call - OTC USD versus MXN	MXN	17.449	26/06/2024	17,100	(591)	(576)	(0.02)
	Put - OTC USD versus MXN		17.449	26/06/2024	17,100	(591)	(593)	(0.02)
BK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	51,900	(2,155)	(1,747)	(0.06)
	Put - OTC USD versus BRL		4.968	20/06/2024	51,900	(2,155)	(2,085)	(0.07)
	Call - OTC USD versus MXN	MXN	17.450	01/07/2024	15,800	(551)	(546)	(0.02)
	Put - OTC USD versus MXN		17.450	01/07/2024	15,800	(551)	(548)	(0.02)
UB	Call - OTC USD versus TRY	TRY	40.385	28/10/2024	3,287	(330)	(220)	(0.01)
	Put - OTC USD versus TRY		40.385	28/10/2024	3,287	(330)	(354)	(0.01)
iLM	Call - OTC USD versus TRY		40.250	30/10/2024	3,318	(333)	(228)	(0.01)
	Put - OTC USD versus TRY		40.250	30/10/2024	3,318	(333)	(349)	(0.01)
	Call - OTC USD versus TRY		39.800	31/10/2024	1,664	(167)	(121)	0.00
	Put - OTC USD versus TRY		39.800	31/10/2024	1,664	(167)	(161)	(0.01)
	Call - OTC USD versus TRY		40.930	07/11/2024	1,705	(161)	(115)	0.00
	Put - OTC USD versus TRY		40.930	07/11/2024	1,705	(161)	(195)	(0.01)
	Call - OTC USD versus TRY		41.150	07/11/2024	1,705	(161)	(113)	0.00
	Put - OTC USD versus TRY		41.150	07/11/2024	1,705	(161)	(202)	(0.01)
	Call - OTC USD versus TRY		41.160	11/11/2024	1,701	(161)	(115)	0.00
	Put - OTC USD versus TRY		41.160	11/11/2024	1,701	(161)	(199)	(0.01
	Put - OTC USD versus TWD	TWD	31.000	04/03/2024	7,469	(104)	(217)	(0.01
PM	Call - OTC USD versus IDR	IDR	14,950.000	06/06/2024	7,776	(263)	(311)	(0.01
	Put - OTC USD versus IDR		14,950.000	06/06/2024	7,776	(238)	(52)	0.00
	Put - OTC USD versus TWD	TWD	31.000	01/03/2024	20,196	(273)	(581)	(0.02)
1YI	Call - OTC USD versus IDR	IDR	15,370.000	13/08/2024	15,626	(499)	(431)	(0.02)
	Put - OTC USD versus IDR		15,370.000	13/08/2024	15,626	(499)	(304)	(0.01)
	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	22,599	(256)	(35)	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	23,800	(823)	(803)	(0.03)
	Put - OTC USD versus MXN		17.449	26/06/2024	23,800	(823)	(824)	(0.03)
OG	Put - OTC EUR versus PLN	PLN	4.220	15/03/2024	52,060	(290)	(127)	0.00
	Call - OTC EUR versus PLN		4.430	15/03/2024	52,060	(355)	(430)	(0.02
						\$ (15,055)	\$ (13,844)	(0.48

INTEREST RA	ATE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Receive Pay	3.494% 3.545 3.994	08/01/2024 16/01/2024 08/01/2024	900 4,800 900	\$ (4) (22) (4)	\$ (7) (60) 0	0.00 0.00 0.00

WRITTEN OPTIONS

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount ⁽¹⁾	Premium	Value	Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995%	16/01/2024	4,800	\$ (22)	\$ (1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	800	(3)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	800	(3)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	3,500	(13)	(39)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	3,500	(13)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	5,000	(21)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	2,700	(12)	(35)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	5,000	(21)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	2,700	(12)	(1)	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	1,400	(6)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	1,700	(7)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	2,200	(10)	(36)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	1,400	(6)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	1,700	(7)	(2)	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	3,700	(9)	(13)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	3,700	(8)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	2,300	(10)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	100	(10)	(1.2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	2,300	(10)	(12)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	100	(1.4)	(20)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	3,600	(14)	(28)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	4,300	(16)	(68)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	3,600	(14)	(2)	0.00
MYC	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR 3-Month USD-LIBOR	Pay Receive	3.030 3.475	04/01/2024 08/01/2024	4,300	(16)	0 (6)	0.00 0.00
IVITC	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	900 1,000	(4)	(16)	0.00
		3-Month USD-LIBOR		3.000	08/01/2024	900	(5)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay Pay	4.050	12/01/2024	1,000	(4) (5)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,400	(6)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	1,400	(6)	(2)	0.00
	rut - OTC TO-Teat Interest Nate Swap	O-INIOIILII LUIN-LUINIDUN	ı ay	2.740	13/01/2024	1,400	. ,		
							\$ (313)	\$ (381)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DE	-AULT SWAPS ON CORPORATE, SOVEREIGN AND U.	S. MUNICIPA	AL ISSUES - B	UY PROTEC	CTION ⁽¹⁾			
Counterparty	Reference Entity	Fixed Deal (Pav) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
Counterparty	Reference Entity	(ray) nate	Date	Amount	raiu/(neceiveu)	(Depreciation)	value	Met Assets
CBK	Turkey Government International Bond	(1.000)%	20/12/2024	\$ 2,700	\$ 165	\$ (177)	\$ (12)	0.00

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)										
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets		
CBK	Petroleos Mexicanos	1.000%	20/06/2024	\$ 12,000	\$ (371)	\$ 339	\$ (32)	0.00		
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	11,200	0	972	972	0.03		
GST	Poland Government International Bond	1.000	20/06/2024	3,400	15	1	16	0.00		
JPM	Banco do Brasil S.A.	1.000	20/12/2024	6,500	(146)	143	(3)	0.00		
					\$ (502)	\$ 1.455	\$ 953	0.03		

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

CROSS-CUF	CROSS-CURRENCY SWAPS										
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets		
воа	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	20/06/2025	\$ 107,616	PHP 6,147,000	\$ (561)	\$ (850)	\$ (1,411)	(0.05)		

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received		Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received Floating rate equal	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered Floating rate equal to 3-Month	20/03/2029	\$ 13,274	PHP	737,900	\$ (2)	\$ (134)	\$ (136)	0.00
GLM	on the notional amount of currency received Floating rate equal	on the notional amount of currency delivered	20/03/2029	38,086	IDR	596,123,530	(78)	(369)	(447)	(0.02)
	Compounded-OIS Plus 0.051% based on the notional amount of currency received	to 3-Month	20/03/2029	4,357	PHP	242,866	5	(14)	(9)	0.00
	Floating rate equal	Floating rate equal to 3-Month		,,			-	(,,	ν-,	
	currency received Floating rate equal	currency delivered Floating rate equal to 3-Month	20/03/2029	4,376		243,240	(1)	(44)	(45)	0.00
	amount of currency received Floating rate equal to 6-Month USD-LIBOR Plus 0.330% based on	amount of currency delivered Floating rate equal to 6-Month ARS-LIBOR based	20/06/2025	16,657		947,960	(19)	(185)	(204)	(0.01)
	the notional amount of currency received Floating rate equal to 6-Month USD-LIBOR Plus	on the notional amount of currency delivered Floating rate equal to 6-Month	28/05/2024	1,900	ARS	85,633	0	1,842	1,842	0.07
	0.333% based on the notional amount of currency received Floating rate equal to 6-Month	ARS-LIBOR based on the notional amount of currency delivered Floating rate equal	30/05/2024	4,820		214,249	(15)	4,688	4,673	0.17
JPM	USD-LIBOR Plus 0.282% based on the notional amount of currency received Floating rate equal	to 6-Month ARS-LIBOR based on the notional amount of currency delivered	07/06/2027	2,090		93,789	(3)	2,078	2,075	0.07
	to 1-Day USD-SOFR Compounded-OIS Plus 0.054% based on the notional amount of currency received	Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of currency delivered	20/03/2029	13,078	PHP	724,510	3	(200)	(197)	(0.01)
	Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.056% based on the notional	Floating rate equal to 3-Month PHP-LIBOR based on the notional		-7-		,	-	, ,	(- /	, . ,
	amount of currency received	amount of currency delivered	20/06/2025	16,923		963,240	(22) \$ (693)	(186) \$ 6,626	(208) \$ 5,933	(0.01) 0.21

INTEREST R	ATE SWAPS											
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		otional mount	Pa	iums id/ ived)	Appr	ealised eciation/ eciation)	Fair Value	% of Net Assets
BOA BRC BSH	Receive ⁽¹⁾ Pay Receive	3-Month MYR-KLIBOR 3-Month ILS-TELBOR 6-Month CLP-CHILIBOR	3.500% 1.950 3.300	20/03/2029 20/06/2028 21/06/2029	MYR ILS CLP	50 28,900 3,450,000	\$	0 0 0	\$	0 (392) 273	\$ 0 (392) 273	0.00 (0.01) 0.01

	Pay/Receive			Maturity	Notional	Premiums Paid/	Unrealised Appreciation/	Fair	% of
Counterparty	Floating Rate	Floating Rate Index	Fixed Rate	Date	Amount	(Received)	(Depreciation)	Value	Net Assets
	Pay	6-Month CLP-CHILIBOR	3.750%	22/03/2026	CLP 8,000,000	\$ 0	\$ (410)	\$ (410)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.790	14/03/2026	3,885,000	7	(208)	(201)	(0.01)
CBK	Receive	3-Month COP-IBR Compounded-OIS	5.960	10/05/2029	COP 27,236,900	0	511	511	0.02
	Pay	6-Month CLP-CHILIBOR	3.763	24/05/2029	CLP 1,841,700	10	(188)	(178)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.770	19/03/2026	64,800	0	(3)	(3)	0.00
GLM	Receive	1-Year BRL-CDI	11.708	02/01/2025	BRL 18,800	0	4	4	0.00
	Receive	6-Month CLP-CHILIBOR	3.015	20/06/2026	CLP 5,555,000	0	304	304	0.01
	Pay	6-Month CLP-CHILIBOR	3.265	14/06/2029	4,122,200	0	(341)	(341)	(0.01)
	Pay	6-Month CLP-CHILIBOR	3.830	22/05/2029	7,729,900	0	(424)	(424)	(0.02)
	Pay	6-Month CLP-CHILIBOR	4.095	01/06/2027	12,230,000	0	(377)	(377)	(0.01)
	Pay ⁽¹⁾	6-Month CLP-CHILIBOR	4.319	22/05/2029	19,808,000	0	(127)	(127)	0.00
GST	Pay ⁽¹⁾	3-Month MYR-KLIBOR	3.500	20/03/2027	MYR 476,920	64	31	95	0.00
	Receive ⁽¹⁾	3-Month MYR-KLIBOR	3.500	20/03/2029	481,150	469	(62)	407	0.01
	Pay	3-Month MYR-KLIBOR	3.868	20/12/2028	28,100	0	82	82	0.00
JPM	Receive	6-Month CLP-CHILIBOR	3.540	04/06/2029	CLP 4,115,000	0	284	284	0.01
MYC	Pay	1-Year BRL-CDI	7.800	04/01/2027	BRL 12,200	17	(117)	(100)	0.00
						\$ 567	\$ (1,160)	\$ (593)	(0.02)

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

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 2,535	AUD 3,828	\$ 77	\$ 0	\$ 77	0.00
	03/2024	CNH 12,314		. 0	(31)	(31)	0.00
BOA	01/2024	CLP 1,964,976	2,256	6	, O	6	0.00
	01/2024	DOP 141,594	2,473	48	0	48	0.00
	01/2024	£ 38°	484	0	(2)	(2)	0.00
	01/2024	HUF 7,266,296	19,860	0	(1,080)	(1,080)	(0.04)
	01/2024	KZT 1,731,131	3,636	0	(133)	(133)	0.00
	01/2024	PEN 101,314	27,303	0	(45)	(45)	0.00
	01/2024	PLN 18,63	4,355	0	(382)	(382)	(0.01)
	01/2024	\$ 384		12	0	12	0.00
	01/2024	4,366	COP 16,699,329	0	(60)	(60)	0.00
	01/2024	7,129		449	Ů	449	0.02
	01/2024	2,626		124	0	124	0.00
	01/2024	3,563	KZT 1,657,857	46	0	46	0.00
	01/2024	35, 104		733	0	733	0.03
	01/2024	653		9	0	9	0.00
	01/2024	789	NOK 8,386	37	0	37	0.00
	01/2024	11,495		740	0	740	0.03
	01/2024	1,120		0	(3)	(3)	0.00
	02/2024	CNY 17,120		0	(48)	(48)	0.00
	02/2024	DOP 311,118		50	, O	50	0.00
	02/2024	EGP 7,943	228	41	0	41	0.00
	02/2024	KZT 239,796		0	(27)	(27)	0.00
	02/2024	\$ 32,113	CNY 226.960	0	(24)	(24)	0.00
	02/2024	8,063		0	(480)	(480)	(0.02)
	02/2024	927		2	, O	2	0.00
	02/2024	11,245		310	0	310	0.01
	03/2024	CNH 50,569		0	(164)	(164)	(0.01)
	03/2024	COP 16,699,329	4,303	58	, O	58	0.00
	03/2024	DOP 14,158		5	0	5	0.00
	03/2024	MYR 116,846		0	(900)	(900)	(0.03)
	03/2024	\$ 24,720	CNH 179,665	657	, O	657	0.02
	03/2024	14,783	IDR 235,463,987	486	0	486	0.02
	03/2024	483		1	0	1	0.00
	03/2024	17	PHP 947	0	0	0	0.00
	04/2024	MYR 54,906		0	(59)	(59)	0.00
	04/2024	\$ 11,970		153	0	153	0.01
	06/2024	2,167		0	(9)	(9)	0.00
	06/2024	625	KES 104,721	6	0	6	0.00
	06/2024	3,069		2	Ö	2	0.00
	03/2030	12,534		1,275	0	1,275	0.04
BPS	01/2024	BRL 41.740		0	(22)	(22)	0.00
-	01/2024	EGP 26,122		Ö	(30)	(30)	0.00
	01/2024	€ 21.976		0	(282)	(282)	(0.01)

See Accompanying Notes Annual Report 31 December 2023 257

23,999

1,842

16,064

14,864

10,699

5,624 37,804

4,917

34,908,407 8,205,000

113,983

983

AUD

CAD

EGP

HUF

MXN

€

21,976

1,452

3,662

7,168

4,148 1,147

5,399

99,469

58,128

6,215

11

65,363

2,277,500

01/2024

01/2024

01/2024 01/2024

01/2024 01/2024

01/2024

01/2024

01/2024

01/2024

01/2024

01/2024

01/2024

€ £ ¥

PEN

 PLN

TRY

134

118

0

50

1,129

109

486

(9)

(5)

0

0

0

(17)

(16)

0

0

(282)

(127)

(1,754)

(282)

(127)

(1,754)

(9)

(5)

0

134

118

(17)

34

1,129

109

486

(0.01)

0.00

0.00

(0.06)

0.00

0.00

0.00

0.00

0.04

0.00

0.02

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 18,756 ZAR 1,865,846	PLN 79,225 \$ 100,648	\$ 1,386 0	\$ 0 (1,245)	\$ 1,386 (1,245)	0.05 (0.04)
	02/2024 02/2024	EGP 44,730 KZT 451,638	1,153 953	0	(8) (30)	(8) (30)	0.00
	02/2024 02/2024	TWD 164,941 \$ 8,968	5,189 CNY 63,615	0 25	(262) 0	(262) 25	(0.01) 0.00
	03/2024	CLP 2,695,790	\$ 3,114	39 0	0	39	0.00
	03/2024 03/2024	CNH 29,566 IDR 382,188,319	4,079 24,384	26	(97) (425)	(97) (399)	0.00 (0.01)
	03/2024 03/2024	THB 127,731 TWD 382,317	3,594 12,291	0 0	(173) (357)	(173) (357)	(0.01) (0.01)
	03/2024 03/2024	\$ 68,521 15,590	CNH 496,297 IDR 243,952,096	1,578 230	0 (1)	1,578 229	0.05 0.01
	03/2024 03/2024	1,677 10,757	INR 140,257 PEN 40,195	3 73	0	3 73	0.00 0.00
BRC	12/2024 01/2024	1,899 NZD 12,038	EGP 92,680 \$ 7,406	0	(76) (216)	(76) (216)	0.00 (0.01)
5.1.0	01/2024 01/2024	TRY 1,119 \$ 783	37 HUF 278,189	0 19	0	0 19	0.00
	01/2024 01/2024 01/2024	9,879 4,882	MXN 173,326 MYR 22,335	310 0	0 (8)	310 (8)	0.00 0.01 0.00
	01/2024	124,586	PLN 543,145	13,504	0	13,504	0.46
	01/2024 02/2024	23,233 11,312	TRY 689,977 RON 51,773	5 176	(55) 0	(50) 176	0.00 0.01
	02/2024 03/2024	20,990 1,015	TRY 650,743 RSD 108,697	185 10	(50) 0	135 10	0.00 0.00
	03/2024 03/2024	13 18,797	THB 452 TRY 590,201	0 61	0 (78)	0 (17)	0.00 0.00
BSH	04/2024 02/2024	2,390 CLP 4,347,403	77,029 \$ 4,901	0	(35) (69)	(35) (69)	0.00 0.00
CBK	02/2024 01/2024	¥ 5,620,000 BRL 54,752	40,031 11,245	0	(121) (26)	(121) (26)	0.00 0.00
	01/2024 01/2024	CLP 25,703,966 COP 335,445,850	29,474 83,950	98 235	(54) (2,715)	(2,480)	0.00 (0.09)
	01/2024 01/2024 01/2024	EGP 29,698 HUF 42,548	807 123	0	(81) 0	(81)	0.00
	01/2024	¥ 2,217,900	15,590	0	(151)	(151)	(0.01)
	01/2024 01/2024	MXN 2,344,810 PLN 45,336	128,939 11,257	1	(8,905) (270)	(8,905) (269)	(0.31) (0.01)
	01/2024 01/2024	\$ 3,724 8,533	AUD 5,504 BRL 41,709	36 53	(3)	33 53	0.00 0.00
	01/2024 01/2024	5,379 3,614	CAD 7,197 CHF 3,148	80 129	0 0	80 129	0.00 0.00
	01/2024 01/2024	16,902 41,121	CLP 14,986,793 COP 161,929,065	258 678	0	258 678	0.01 0.02
	01/2024 01/2024	2,806 447	€ 2,594 HUF 156,759	60 5	0	60 5	0.00 0.00
	01/2024 01/2024	15,819 191,264	¥ 2,233,500 MXN 3,370,725	34 6,892	0	34 6,892	0.00 0.24
	01/2024 01/2024	190 6,923	NOK 2,028 PEN 25,750	10 28	0	10 28	0.00 0.00
	01/2024 01/2024 01/2024	8,561 3,010	PLN 36,980 ZAR 56,761	841 89	0	841 89	0.03 0.00
	01/2024	1,219	ZMW 30,108	0	(50)	(50)	0.00
	01/2024 02/2024	ZAR 593,400 BRL 41,709	\$ 32,183 8,497	0 0	(222) (75)	(222) (75)	(0.01) 0.00
	02/2024 02/2024	EGP 227,732 RON 72,699	6,386 15,779	500 0	0 (353)	500 (353)	0.02 (0.01)
	02/2024 02/2024	\$ 139,492 26,678	BRL 705,788 CNY 190,332	5,568 233	0 0	5,568 233	0.19 0.01
	02/2024 02/2024	3,165 5,396	EGP 110,309 RON 24,705	0 86	(304) 0	(304) 86	(0.01) 0.00
	02/2024 02/2024	565 ZMW 57,765	UYU 22,441 \$ 2,517	9 275	0	9 275	0.00 0.01
	03/2024 03/2024	CLP 15,048,484 CNH 74,212	16,902 10,257	0	(262) (225)	(262) (225)	(0.01) (0.01)
	03/2024 03/2024	EGP 9,371 IDR 86,157,354	266 5,529	51 0	0 (58)	51 (58)	0.00
	03/2024 03/2024 03/2024	ILS 1,754 ¥ 920,000	482 6,564	0	(7)	(7)	0.00 0.00
	03/2024	PEN 11,511	3,044	0	(22) (57)	(22) (57)	0.00
	03/2024 03/2024	\$ 80,112 4,571	BRL 395,801 EGP 168,891	878 0	0 (719)	878 (719)	0.03 (0.03)
	03/2024 03/2024	8,960 30,513	IDR 138,429,735 PEN 113,429	18 90	(2) (41)	16 49	0.00 0.00
	03/2024 04/2024	ZMW 77,313 \$ 11,245	\$ 3,135 BRL 55,307	155 47	0	155 47	0.01 0.00
	04/2024 04/2024	6,074 2,417	EGP 230,221 KES 396,910	0 25	(857) 0	(857) 25	(0.03) 0.00
	04/2024 06/2024	1,941 £ 4,181	TRY 65,210 \$ 5,250	33 0	0 (82)	33 (82)	0.00 0.00
	06/2024	\$ 6,706	BRL 33,312	37	0	37	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	06/2024 07/2024 10/2024 12/2024 01/2025 04/2025	\$ 1,956 2,819 7,613 1,453 7,613 7,613	KES 329,541 MXN 49,190 COP 33,207,906 EGP 70,419 COP 33,558,104 34,144,305	\$ 31 0 527 0 494 531	\$ 0 (1) 0 (68) 0	\$ 31 (1) 527 (68) 494 531	0.00 0.00 0.02 0.00 0.02 0.02
DUB	10/2025 01/2024 01/2024 01/2024 01/2024	3,831 HUF 1,590,298 NGN 384,375 PLN 3,186 \$ 332	18,664,632 \$ 4,281 625 797 MXN 5,927	508 0 244 0 16	(302) 0 (13)	508 (302) 244 (13) 16	0.02 (0.01) 0.01 0.00 0.00
	01/2024 01/2024 01/2024 01/2024 02/2024 02/2024	611 129 1,184 EGP 225,836 \$ 65,325	PLN 2,394 ZAR 2,458 ZMW 29,553 \$ 6,512 BRL 320,413	2 5 0 391 529	(4) 0 (37) 0	(2) 5 (37) 391 529	0.00 0.00 0.00 0.00 0.01 0.02
	02/2024 02/2024 03/2024 03/2024 03/2024	8,173 2,139 CNH 19,140 \$ 5,177 28,169	EGP 287,242 ZMW 50,267 \$ 2,656 CNH 37,439 CZK 629,254	0 0 0 111 0	(767) (188) (47) 0 (71)	(767) (188) (47) 111 (71)	(0.03) (0.01) 0.00 0.00 0.00
	03/2024 04/2024 04/2024 08/2024 10/2024	1,462 TRY 2,282 \$ 793 € 20,306 \$ 1,118	SGD 1,935 \$ 73 KES 129,656 PLN 93,764 TRY 45,133	10 3 4 1,078 48	0 0 0 0 0	10 3 4 1,078 48	0.00 0.00 0.00 0.04 0.00
GLM	11/2024 01/2024 01/2024 01/2024 01/2024	¥ 1,030,144 AUD 6,553 CAD 17,030 CHF 10,648 COP 66,990,836	\$ 7,297 4,394 12,532 12,151 15,796	0 0 0 0	(337) (79) (385) (507) (1,496)	(337) (79) (385) (507) (1,496)	(0.01) 0.00 (0.01) (0.02) (0.05)
	01/2024 01/2024 01/2024 01/2024 01/2024	DOP 2,163,811 EGP 101,314 HUF 2,273,778 MXN 2,410,262 \$ 17,527	37,841 2,695 6,126 137,587 COP 66,990,836	746 0 0 2 0	0 (334) (427) (4,108) (235)	746 (334) (427) (4,106) (235)	0.03 (0.01) (0.02) (0.14) (0.01)
	01/2024 01/2024 01/2024 01/2024 01/2024	3,055 564 11,990 12,927 ZAR 160,293	EGP 100,557 HUF 196,745 MXN 208,993 TRY 389,484 \$ 9,119	0 3 296 148 360	(49) 0 0 0 0	(49) 3 296 148 360	0.00 0.00 0.01 0.01 0.01
	02/2024 02/2024 02/2024 02/2024 02/2024	DOP 963,461 EGP 22,626 KZT 397,826 \$ 907 3,627	16,744 647 846 EGP 32,747 KZT 1,683,848	212 116 0 0 38 2	0 (20) (137) 0 0	212 116 (20) (137) 38 2	0.01 0.00 0.00 (0.01) 0.00 0.00
	02/2024 03/2024 03/2024 03/2024 03/2024 03/2024	4,038 CNH 17,421 DOP 1,515,719 IDR 101,964,502 \$ 35,293 704	TRY 123,409 \$ 2,414 26,498 6,576 CZK 787,923 TRY 22,094	0 563 0 0	(46) 0 (36) (110) (8)	(46) 563 (36) (110) (8)	0.00 0.00 0.02 0.00 0.00
	03/2024 03/2024 04/2024 08/2024 10/2024 11/2024	3,557 3,557 DOP 143,308 \$ 3,630 1,128 7,297	TWD 110,186 \$ 2,492 COP 15,688,860 TRY 45,402 ¥ 1,031,316	88 50 249 43 346	0 0 0 0	88 50 249 43 346	0.00 0.00 0.00 0.01 0.00 0.01
IND	11/2024 04/2025 01/2024 01/2024 06/2024	2,355 15,796 42,058 7,576 7,206	TRY 96,033 COP 72,164,026 € 38,361 ZAR 138,703 TWD 185,403	109 1,417 327 0 0	0 0 0 (3) (997)	109 1,417 327 (3) (997)	0.00 0.05 0.01 0.00 (0.03)
JPM	01/2024 01/2024 01/2024 01/2024 01/2024	BRL 26,149 EGP 65,662 PLN 138,195 \$ 5,440 499	\$ 5,417 1,817 31,514 BRL 26,237 EGP 16,406	34 0 0 0 0	(141) (3,621) (39) (8)	34 (141) (3,621) (39) (8)	0.00 (0.01) (0.13) 0.00 0.00
	01/2024 01/2024 01/2024 01/2024 01/2024	4,327 30,744 82 22,023 18,170	HUF 1,521,537 MXN 542,237 NGN 67,814 PLN 92,010 TRY 539,342	58 1,133 0 1,370 0	0 0 (15) 0 (49)	58 1,133 (15) 1,370 (49)	0.00 0.04 0.00 0.05 0.00
	01/2024 01/2024 02/2024 02/2024 02/2024	531 ZMW 43,329 EGP 144,800 KZT 178,766 \$ 491	ZAR 10,213 \$ 1,888 4,035 379 EGP 17,695	27 206 518 0 0	0 0 (10) (75)	27 206 518 (10) (75)	0.00 0.01 0.02 0.00 0.00
	02/2024 02/2024 03/2024 03/2024 03/2024	11,121 3,050 AED 29,435 CLP 2,581,710 CNH 171,068	INR 929,100 TRY 93,092 \$ 8,021 2,863 23,599	18 0 1 0	0 (17) 0 (82) (564)	18 (17) 1 (82) (564)	0.00 0.00 0.00 0.00 (0.02)

Counterparty	Settlement Month	be	urrency to Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	CZK EGP	272,835 71,883	\$ 12,145 1,773	\$ 0 133	\$ (37) 0	\$ (37) 133	0.00 0.00
	03/2024	IDR	61,095,991	3,935	0	(27)	(27)	0.00
	03/2024	\$	3,419	CNH 24,285	11	0	11	0.00
	03/2024 03/2024		19,589 503	IDR 304,089,389 INR 42,039	130 1	0	130 1	0.00 0.00
	03/2024	KEC	10,556	TWD 327,284	269	0	269	0.01
	04/2024 04/2024	KES TRY	802,538 267,487	\$ 5,222 8,535	282 350	0	282 350	0.01 0.01
	04/2024	\$	5,417	BRL 26,412	0	(25)	(25)	0.00
	04/2024 04/2024		2,684 2,330	KES 438,883 TRY 69,917	19 0	0 (190)	19 (190)	0.00 (0.01)
	06/2024		1,104	IDR 16,560,000	0	(31)	(31)	0.00
	06/2024 08/2024	PLN	354 93,519	KRW 458,914 € 20,306	3	0 (1,016)	3 (1,016)	0.00 (0.04)
	08/2024	\$	7,568	COP 32,729,708	525	0	525	0.02
	09/2024 09/2024	€ PLN	4,640 10,106	PLN 22,010 € 2,231	388 0	0 (66)	388 (66)	0.01 0.00
	12/2024	\$	2,519	EGP 121,881	0	(122)	(122)	0.00
	03/2030	IDR	252,540,875	\$ 12,118	0 2,211	(2,052)	(2,052)	(0.07)
MBC	03/2030 01/2024	\$ €	11,598 48,414	IDR 246,110,438 \$ 52,644	2,211	(849)	2,211 (849)	0.08 (0.03)
	01/2024	HUF	10,922,002	29,553	0	(1,921)	(1,921)	(0.07)
	01/2024 01/2024	¥ PLN	8,557,500 18,619	59,870 4,701	0 0	(869) (33)	(869) (33)	(0.03) 0.00
	01/2024	\$	1,191	AUD 1,795	35	0	35	0.00
	01/2024 01/2024		992 1,685	EGP 32,681 € 1,540	0 16	(15) 0	(15) 16	0.00 0.00
	01/2024		2,869	PLN 11,534	64	0	64	0.00
	01/2024 02/2024	CLP	1,018 1,131,755	ZAR 18,621 \$ 1,291	2	(2) (1)	0 (1)	0.00 0.00
	02/2024	CNY	113,835	15,756	0	(339)	(339)	(0.01)
	02/2024 02/2024	¥ \$	800,000 4,978	5,635 CNY 35,262	0 6	(74) 0	(74) 6	0.00 0.00
	02/2024		1,419	EGP 54,891	10	(129)	(119)	0.00
	03/2024 03/2024	CNH PHP	266,788 162,297	\$ 36,756 2,900	0 0	(926) (29)	(926) (29)	(0.03) 0.00
	03/2024	\$	9,023	CNH 65,040	163	0	163	0.01
	03/2024 03/2024		5,188 3,114	IDR 81,983,796 INR 259,463	129 0	0 (7)	129 (7)	0.00 0.00
MYI	01/2024	NGN	317,955	\$ 517	202	0	202	0.01
	01/2024 01/2024	PLN TRY	9,685 198	2,384 7	0	(79) 0	(79) 0	0.00 0.00
	01/2024	\$	3,143	EGP 105,605	0	(102)	(102)	0.00
	01/2024 01/2024		3,424 3,586	€ 3,121 £ 2,850	24 48	0	24 48	0.00 0.00
	01/2024		162	HUF 57,544	4	0	4	0.00
	01/2024 01/2024		999 138	¥ 147,220 KZT 64,386	46 2	0	46 2	0.00 0.00
	01/2024		24,480	MYR 114,235	448	0	448	0.02
	01/2024 01/2024		3,035 586	NZD 4,935 PLN 2,391	90 22	0	90 22	0.00 0.00
	01/2024		12,018	ZAR 221,812	97	0	97	0.00
	02/2024 02/2024	EGP KZT	21,106 585,717	\$ 563 1,241	19 0	0 (34)	19 (34)	0.00 0.00
	02/2024	\$	61,942	CNY 438,578	68	0	68	0.00
	02/2024 02/2024		245 1,613	EGP 8,859 KZT 746,819	0 11	(37) 0	(37) 11	0.00 0.00
	03/2024	CNH	11,751	\$ 1,629	0	(30)	(30)	0.00
	03/2024 03/2024	IDR MXN	293,030,009 28,927	18,409 1,639	0	(593) (50)	(593) (50)	(0.02) 0.00
	03/2024	THB	137,573	4,020	0	(37)	(37)	0.00
	03/2024 03/2024	\$	591	EGP 21,199 IDR 286,163,042	0 272	(104)	(104) 252	0.00 0.01
	06/2024	£	18,305 4,180	\$ 5,249	0	(20) (82)	(82)	0.00
	06/2024	\$	10,513	£ 8,361	150	0	150	0.01
	06/2024 06/2024		123 4,253	KRW 159,802 MXN 74,208	2 2	0	2 2	0.00 0.00
220	08/2024		2,812	IDR 43,220,440	0	(17)	(17)	0.00
RBC	01/2024 04/2024	MXN	14,290 3,262	MXN 245,146 \$ 184	121 0	0 (5)	121 (5)	0.00 0.00
RYL	01/2024	AUD	6,545	4,400	0	(67)	(67)	0.00
	01/2024 03/2024	\$	313 1,938	ZAR 5,748 THB 67,324	1 47	0	1 47	0.00 0.00
SCX	01/2024	€	106	\$ 117	0	0	0	0.00
	01/2024 01/2024	\$	8,329 1,039	BRL 41,020 EGP 34,170	116 0	0 (17)	116 (17)	0.00 0.00
	01/2024		88	€ 79	0	0	0	0.00
	01/2024 01/2024		5,363 55,777	MXN 94,168 MYR 260,539	173 1,077	0	173 1,077	0.01 0.04
	01/2024		854	NGN 701,988	0	(159)	(159)	(0.01)
	01/2024		2,797	PEN 10,387	6	0	6	0.00

\$ 3,547

0.12

Counterparty	Settlement Month		urrency to Delivered		irrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$	2,483	TRY	73,526	\$ 0	\$ (6)	\$ (6)	0.00
	01/2024		2,178	ZMW	53,410	0	(103)	(103)	0.00
	02/2024	CNY	46,204	\$	6,398	0	(135)	(135)	(0.01)
	02/2024	EGP	81,649		2,119	5	0	5	0.00
	02/2024	MYR	69,594	CNIV	14,790	1	(418)	(417)	(0.01)
	02/2024 02/2024	\$	117 3.203	CNY EGP	836 112.637	1 0	0 (367)	1 (367)	0.00 (0.01)
	02/2024		3,203 804	KES	128,238	3	(307)	(367)	0.00
	02/2024		3,971	MYR	18,395	49	0	49	0.00
	03/2024	CNH	57,781	\$	7,981	0	(180)	(180)	(0.01)
	03/2024		1,098,623,976	¥	68,744	0	(2,498)	(2,498)	(0.09)
	03/2024	TWD	147,714		4,745	0	(143)	(143)	(0.01)
	03/2024	\$	2,643	CNH	19,178	66	, O	66	0.00
	03/2024		407	EGP	14,579	0	(72)	(72)	0.00
	03/2024		236	HKD	1,842	0	0	0	0.00
	03/2024		11,290		175,269,112	75	0	75	0.00
	03/2024		1,094	INR	91,524	2	0	2	0.00
	03/2024		33,521	THB	1,158,668	651	0	651	0.02
	06/2024	KES	411,269	\$	2,677	197	0	197	0.01
	06/2024	\$	543	KRW	704,915	6	0	6	0.00
	08/2024		3,425 2,119	COP EGP	14,823,400 103,245	240 0	(88)	240 (88)	0.01 0.00
	12/2024 03/2030	IDR	239,680,000	\$	103,243	0	(2,748)	(2,748)	(0.10)
SOG	01/2024	\$	1,697	EGP	55,237	0	(55)	(55)	0.00
300	01/2024	J	236	MXN	4,330	19	0	19	0.00
	01/2024		55,327	PLN	222,066	1,132	Ő	1,132	0.04
	02/2024	CNY	17,169	\$	2,378	0	(49)	(49)	0.00
	02/2024	KZT	569,687		1,193	0	(46)	(46)	0.00
	02/2024	\$	2,540	CNY	18,244	38	0	38	0.00
	02/2024		29,094	RON	133,438	516	0	516	0.02
	03/2024	CZK	362,124	\$	16,066	0	(104)	(104)	0.00
CCD	03/2024	\$	1,881	CNH	13,655	48	(202)	48	0.00
SSB	01/2024	CLP	15,572,153	\$	17,615	0	(203)	(203)	(0.01)
	01/2024	£ \$	2 775	BRL	5 12.763	0 58	0	0 58	0.00
	01/2024 03/2024	IDR	2,775 105,043,447	BKL \$	13,763 6,770	0	(42)	(42)	0.00 0.00
	03/2024	\$	2,831	COP	11,298,719	41	0	41	0.00
	03/2024	Ą	3,225	IDR	50,352,876	40	0	40	0.00
TOR	01/2024	HUF	429.071	\$	1,152	0	(84)	(84)	0.00
1011	01/2024	\$	1,650	¥	242.105	68	0	68	0.00
	03/2024	CNH	12,946	\$	1,793	0	(35)	(35)	0.00
UAG	01/2024	€	140,851		154,931	0	(696)	(696)	(0.02)
	01/2024	£	8,670		10,967	0	(86)	(86)	0.00
	01/2024	HUF	1,656		5	0	0	0	0.00
	01/2024	PLN	14,586		3,446	0	(263)	(263)	(0.01)
	01/2024	\$	963	AUD	1,451	28	0	28	0.00
	01/2024		16,560	HUF	6,089,292	988	0	988	0.03
	01/2024		22,209	MXN	383,410	331	0	331	0.01
	01/2024		4,373	NOK PLN	46,649 16,573	221	0	221 59	0.01 0.00
	01/2024 01/2024		4,155 286	SEK	16,573 2,956	59 7	0	59 7	0.00
	01/2024		3,217	ZAR	61,394	136	0	136	0.00
	03/2024	¥	3,850,000	2AN \$	27,507	0	(85)	(85)	0.00
	03/2024	\$	8,924	CZK	198,655	0	(53)	(53)	0.00
	04/2024	*	6,557	TRY	198,196	ő	(492)	(492)	(0.02)
			-1		/	\$ 68,348	\$ (59,233)	\$ 9,115	0.31
						¥ 00,340	\$ \J3,ZJJ	راا, لا ب	0.31

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 09/06/2025 13.456% due 09/06/2025 13.501% due 13/12/2024 15.389% due 21/02/2024	COP 1,270,000 17,176,800 12,221,099 10,745,000 7,290,000 14,592,000 4,874,000 12,258,000 3,100,500	\$ 331 4,412 3,281 2,922 1,940 3,883 1,297 3,233 809	0.01 0.15 0.11 0.10 0.07 0.13 0.05 0.11
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	14,430,300 23,408,300 6,362,000 11,991,000 17,049,000 6,849,000	3,725 6,039 1,672 3,183 4,464 1,814	0.13 0.21 0.06 0.11 0.16 0.06

Total OTC Financial Derivative Instruments

Schedule of Investments Emerging Local Bond Fund (Cont.)

DESCRIPTION	PAR (0005)		FAIR VALUE (000S)	% OF NET ASSETS
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024 16.412% due 25/04/2024	COP 6,344,000 2,726,000 3,966,000 6,028,200 225,000	\$	1,730 746 1,065 1,551 58	0.06 0.03 0.04 0.05 0.00
Total Certificates of Deposit		\$	48,155	1.67
Total Investments		\$ 3	,126,143	108.51
Other Current Assets & Liabilities		\$	(245,202)	(8.51)
Net Assets		\$ 2	,880,941	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Restricted Securities (31 December 2022: 0.76%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 41	\$ 41	0.00
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	14,861	12,064	0.42
DrillCo Holding Lux S.A.	08/06/2023	158	196	0.01
Flourish Century 6.600% due 04/02/2022	25/08/2021	2,759	256	0.01
		\$ 17,819	\$ 12,557	0.44

⁽k) Securities with an aggregate fair value of \$294,989 (31 December 2022: \$86,429) and cash of \$Nil (31 December 2022: \$1,840) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,885 (31 December 2022: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$55,945 (31 December 2022: \$21,557) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$12,200 (31 December 2022: \$28,320) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,660,342	\$ 183,284	\$ 2,843,626
Investment Funds	233,751	0	0	233,751
Financial Derivative Instruments(3)	1,240	(1,601)	972	611
Deposits with Credit Institutions	0	48,155	0	48,155
Totals	\$ 234,991	\$ 2,706,896	\$ 184,256	\$ 3,126,143

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

_Category ⁽²⁾	quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,695,287	\$ 77,697	\$ 1,772,984
Investment Funds	131,643	0	0	131,643
Financial Derivative Instruments(3)	739	1,315	(11)	2,043
Deposits with Credit Institutions	0	3,012	4,042	7,054
Totals	\$ 132,382	\$ 1,699,614	\$ 81,728	\$ 1,913,724

Quetod Drices

Reverse Repurchase Agreements as at 31 December 2023:

					Payable for Reverse	
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase Agreements	% of Net Assets
BPS	4.100%	19/12/2023	TBD ⁽¹⁾	€ (31,948)	\$ (35,343)	(1.23)
	5.540	27/12/2023	TBD ⁽¹⁾	\$ (4,861)	(4,865)	(0.17)
	5.550	27/12/2023	TBD ⁽¹⁾	(6,379)	(6,384)	(0.22)
	5.700	27/12/2023	TBD ⁽¹⁾	(1,851)	(1,853)	(0.06)
	5.720	27/12/2023	TBD ⁽¹⁾	(12,108)	(12,117)	(0.42)
	5.740	27/12/2023	TBD ⁽¹⁾	(3,509)	(3,512)	(0.12)
	6.000	11/12/2023	TBD ⁽¹⁾	PLN (156,122)	(39,737)	(1.38)
BRC	4.150	19/12/2023	TBD ⁽¹⁾	€ (6,404)	(7,085)	(0.25)
	5.450	27/12/2023	TBD ⁽¹⁾	\$ (1,938)	(1,940)	(0.07)
	5.900	12/12/2022	TBD ⁽¹⁾	PLN (197,832)	(53,716)	(1.87)
	5.900	16/03/2023	TBD ⁽¹⁾	(91,297)	(24,401)	(0.85)
	5.900	31/07/2023	TBD ⁽¹⁾	(193,551)	(50,504)	(1.75)
	5.900	11/12/2023	TBD ⁽¹⁾	(15,022)	(3,820)	(0.13)
	5.900	11/12/2023	TBD ⁽¹⁾	(50,037)	(12,725)	(0.44)
JML	4.750	27/11/2023	TBD ⁽¹⁾	\$ (6,380)	(6,409)	(0.22)
MBC	11.300	08/12/2023	TBD ⁽¹⁾	PLN (66,276)	(16,938)	(0.59)
Total Reverse Repurchase Agreements					\$ (281,349)	(9.77)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023		As at 31-Dec-2022			
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net	
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	
AZD	\$ 46	\$ 0	\$ 46	\$ N/A	\$ N/A	\$ N/A	
BOA	(2,401)	(1,960)	(4,361)	13,050	(12,520)	530	
BPS	382	(1,630)	(1,248)	(16,890)	15,580	(1,310)	
BRC	13,436	(14,670)	(1,234)	(1,554)	1,440	(114)	
BSH	(528)	470	(58)	(1,101)	0	(1,101)	
BSS	N/A	N/A	N/A	0	920	920	
CBK	(671)	(4,000)	(4,671)	6,571	(6,325)	246	
CKL	N/A	N/A	N/A	(265)	0	(265)	
CLY	N/A	N/A	N/A	2,606	0	2,606	
DUB	1,073	(1,610)	(537)	50	0	50	
FAR	(58)	0	(58)	N/A	N/A	N/A	
GLM	2,281	(2,840)	(559)	10,551	(10,070)	481	
GST	587	(490)	97	(180)	190	10	
HUS	N/A	N/A	N/A	6,780	(6,910)	(130)	
IND	(673)	500	(173)	(834)	(1,510)	(2,344)	
JPM	100	0	100	1,710	(1,280)	430	
MBC	(4,769)	5,390	621	5,248	(4,930)	318	
MYC	(128)	310	182	(365)	410	45	
MYI	(1,841)	560	(1,281)	(4,865)	3,730	(1,135)	
RBC	116	0	116	(4,253)	4,420	167	
RYL	(19)	0	(19)	274	(260)	14	
SCX	(4,266)	4,300	34	1,418	(1,120)	298	
SOG	942	(1,390)	(448)	(587)	590	3	
SSB	(106)	(280)	(386)	(924)	1,040	116	
TOR	(51)	180	129	309	(270)	39	
UAG	95	490	585	4,355	(4,700)	(345)	

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

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

Schedule of Investments Emerging Local Bond Fund (Cont.)

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	80.36	63.67
Transferable securities dealt in on another regulated market*	14.63	27.35
Other transferable securities	3.72	1.33
Investment funds	8.11	6.86
Financial derivative instruments dealt in on a regulated market	0.04	0.04
Centrally cleared financial derivative instruments	(0.14)	(1.03)
OTC financial derivative instruments	0.12	1.10
Certificates of deposit	1.67	0.37
Reverse repurchase agreements	(9.77)	(4.45)

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.00	0.16
Azerbaijan	0.10	0.23
Bahamas	N/A	0.13
Brazil	2.30	4.48
Cayman Islands	0.74	0.44
Chile	3.98	2.06
China	5.25	5.74
Colombia	3.74	3.65
Czech Republic	4.32	2.89
Denmark	0.00	0.00
Dominican Republic	3.34	1.30
Ecuador	0.35	N/A
Egypt	0.22	N/A
Hungary	1.52	0.40
Indonesia	9.03	5.26
International	0.38	N/A
Ireland	0.60	0.83
Israel	1.14	1.75
Ivory Coast	0.21	0.38
Jersey, Channel Islands	0.24	0.51
Kazakhstan	N/A	0.05
Luxembourg	0.02	0.03
Malaysia	8.07	9.11
Mexico	7.94	8.11
Netherlands	N/A	0.20
Nigeria	N/A	0.22
Peru	1.88	2.32
Philippines	0.10	0.04
Poland	7.51	4.79
Qatar	0.62	0.92
Romania	2.78	3.99
Russia	0.16	0.26
Serbia	0.11	0.15
South Africa	12.85	13.70
South Korea	N/A	0.18
Supranational	0.57	0.37
Tanzania Thailand	0.93	0.49
Thailand	8.35 0.76	4.23
Turkey		0.53
Ukraine	0.14	N/A 1.60
United Arab Emirates	1.10	1.60
United Kingdom	0.22	0.58
United States	1.82	2.50
Uruguay Virgin Islands (British)	0.38	N/A
5 , ,	N/A	0.31
Zambia Short Torm Instruments	0.16	N/A 7.40
Short-Term Instruments	4.78	7.48
Investment Funds	8.11	6.86
Financial Derivative Instruments Dealt in on a Regulated Market	0.04	0.04
Futures Controlly Classed Financial Derivative Instruments	0.04	0.04
Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Corporate Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
	(0.08)	0.00 N/A
Credit Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps	(0.06)	(1.03)
OTC Financial Derivative Instruments	(0.00)	(1.03)
Purchased Options		
	0.00	0.13
Foreign Currency Options Written Options	0.08	0.13
	(0.40)	(0.01)
Foreign Currency Options	(0.48)	(0.01)
Interest Rate Swaptions	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	N/A (0.14)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	(0.14)
Cross-Currency Swaps	0.21	0.42
Interest Rate Swaps	(0.02)	0.19

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	0.31	0.52
Certificates of Deposit	1.67	0.37
Other Current Assets & Liabilities	(8.51)	0.31
Net Assets	100.00	100.00

PAR DESCRIPTION (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES		4.750% due 24/11/2032	HUF 2,000	\$ 5 0.00	1.750% due 25/04/2032 PLN			0.24
CHILE		6.125% due 22/05/2028	\$ 200 HUF 22.800	208 0.20	2.500% due	2.000	C71	0.00
SOVEREIGN ISSUES		6.750% due 22/10/2028 Total Hungary	HUF 22,800	68 0.07 2,404 2.35	25/07/2026 (d) 2.500% due 25/07/2027	2,800 3,190	671 750	0.66 0.73
Bonos de la Tesoreria de la Republica en P	esos	Total Hullgary		2,404 2.33	2.750% due 25/10/2029	6,100	1,386	1.35
2.300% due 01/10/2028 CLP 200,000	\$ 200 0.19	INDONESIA			3.750% due 25/05/2027	9,000	2,206	2.15
2.800% due 01/10/2033 45,000	41 0.04 405 0.40	SOVEREIGN ISSUES			6.000% due 25/10/2033 (d)	6,000	1,619	1.58
3.400% due 01/10/2039 312,710 4.700% due 01/09/2030 35,000	39 0.04	Indonesia Government	International Bond		7.500% due	0,000	1,013	1.50
5.000% due 01/10/2028 1,145,000	1,295 1.26	6.375% due 15/08/2028	IDR 11,778,000	764 0.74	25/07/2028 (d)	1,300 _	364	0.36
5.300% due 01/11/2037 160,000 5.800% due 01/10/2034 480,000	181 0.18 567 0.55	6.375% due 15/04/2032 6.375% due 15/04/2042	19,987,000 7,704,000	1,286 1.25 491 0.48	Total Poland	_	7,275	7.10
6.000% due 01/10/2034 480,000 6.000% due 01/04/2033 1,325,000	1,596 1.56	6.500% due 15/02/2031	493,000	32 0.03	ROMANIA			
7.000% due 01/05/2034 20,000	26 0.03	7.000% due 15/09/2030 7.000% due 15/02/2033	6,136,000 2,254,000	408 0.40 152 0.15	SOVEREIGN ISSUES			
Total Chile	4,350 4.25	7.125% due 15/06/2042	17,000	1 0.00	Romania Government Interna	tional Rond		
COLOMBIA		7.375% due 15/10/2030	5,246,000	354 0.34	4.150% due 26/01/2028 RON		847	0.83
SOVEREIGN ISSUES		7.500% due 15/06/2035 7.500% due 15/05/2038	1,938,000 3,214,000	135 0.13 224 0.22	4.150% due 24/10/2030	2,800	553	0.54
Colombia Government International Bond		7.500% due 15/04/2040	6,130,000	426 0.42	4.250% due 28/04/2036 4.750% due 11/10/2034	5,965 1,340	1,099 263	1.07 0.26
1.000% due 18/09/2030 COP 97,900	23 0.02	8.250% due 15/05/2036	23,024,000	1,688 1.65	4.850% due 22/04/2026	4,400	952	0.20
1.000% due 26/03/2031 204,600	46 0.05	8.375% due 15/03/2034 8.750% due 15/05/2031	9,868,000 15,247,000	725 0.71 1,113 1.09	Total Romania	_	3,714	3.63
1.000% due 30/06/2032 61,000 8.000% due 14/11/2035 \$ 200	13 0.01 219 0.22	Total Indonesia	.5/2 17/000	7,799 7.61	COUTH AFRICA			
8.000% due 14/11/2035 \$ 200 Colombian TES	Z13 U.ZZ			,	SOUTH AFRICA SOVEREIGN ISSUES			
7.000% due 26/03/2031 COP 16,410,400	3,670 3.58	MALAYSIA			Sovereign ISSUES South Africa Government Inte	rnational Po	nd	
13.250% due 09/02/2033 2,259,100 Total Colombia	695 0.68	SOVEREIGN ISSUES			2.000% due	irialiUlidi B0	IIU	
TOTAL COLOTINIA	4,666 4.56	Malaysia Government II			31/01/2025 (c) ZAF		469	0.46
CZECH REPUBLIC		2.632% due 15/04/2031	MYR 3,880	784 0.77	6.250% due 31/03/2036	7,100	255 664	0.25
SOVEREIGN ISSUES		3.502% due 31/05/2027 3.733% due 15/06/2028	70 110	15 0.02 24 0.02	7.000% due 28/02/2031 8.000% due	14,500	664	0.65
Czech Republic Government International	Bond	3.757% due 22/05/2040	12	3 0.00	31/01/2030 (d)	77,600	3,906	3.82
0.050% due 29/11/2029 CZK 45,100	1,634 1.60	3.885% due 15/08/2029	3,650	803 0.78	8.250% due	16 000	002	0.70
0.250% due 10/02/2027 1,300 0.950% due 15/05/2030 30,600	52 0.05 1,158 1.13	3.899% due 16/11/2027 4.065% due 15/06/2050	110 1,522	24 0.02 324 0.32	31/03/2032 (d) 8.500% due 31/01/2037	16,800 33,200	803 1,417	0.78 1.37
1.200% due 13/03/2030 30,000 1.200% due 13/03/2031 1,200	45 0.04	4.232% due 30/06/2031	1,400	314 0.31	8.750% due 31/01/2044	21,500	872	0.85
1.500% due 24/04/2040 400	13 0.01	4.254% due 31/05/2035	960	215 0.21	8.750% due 28/02/2048	3,900	157	0.15
1.750% due 23/06/2032 20,300 1.950% due 30/07/2037 200	782 0.76 7 0.01	4.696% due 15/10/2042 4.762% due 07/04/2037	1,464 2,222	344 0.34 523 0.51	8.875% due 28/02/2035 9.000% due 31/01/2040	6,200 20,400	286 870	0.28
2.000% due 13/10/2033 20,300	782 0.76	4.893% due 08/06/2038	50	12 0.01	10.500% due	20,400	070	0.03
2.400% due 17/09/2025 4,800	208 0.20	Malaysia Government II			21/12/2026 (d)	35,100	2,009	1.96
2.500% due 25/08/2028 10,300 4.200% due 04/12/2036 5,600	437 0.43 261 0.26	3.422% due 30/09/2027 3.465% due 15/10/2030	110 2,500	24 0.02 535 0.52	Total South Africa	_	11,708	11.42
4.900% due 14/04/2034 1,100	54 0.05	3.599% due 31/07/2028	70	15 0.01	SUPRANATIONAL			
5.000% due 30/09/2030 25,100	1,208 1.18	3.990% due 15/10/2025 4.130% due 09/07/2029	88 3,710	19 0.02 825 0.81	CORPORATE BONDS & NOTI	S		
Total Czech Republic	6,641 6.48	4.245% due 30/09/2030	70	16 0.02	Asian Development Bank			
DOMINICAN REPUBLIC		4.369% due 31/10/2028	2,100	472 0.46	4.700% due 12/03/2024 MXN	2,200	128	0.13
SOVEREIGN ISSUES		4.417% due 30/09/2041 4.662% due 31/03/2038	1,864 1,500	420 0.41 352 0.34	6.000% due 05/02/2026 BRI			0.14
Dominican Republic Central Bank Notes		Total Malaysia	1,500	6,063 5.92	12.750% due 03/03/2025 COF		154	0.15
12.000% due 03/10/2025 DOP 900	16 0.02	,		0,003 5.52	Asian Infrastructure Investme 4.250% due 27/01/2027 PHF		11	0.01
13.000% due 05/12/2025 47,400	856 0.84	MEXICO			European Bank for Reconstru			
13.000% due 30/01/2026 19,600	355 0.35	SOVEREIGN ISSUES			3.010% due 13/03/2028 PLN		141	0.14
Dominican Republic Government Internati 11.250% due 15/09/2035 54,700	1,019 0.99	Mexico Government Int	ernational Bond		5.080% due 15/12/2025 MXN	1,900	102	0.10
13.625% due 03/02/2033 45,500	956 0.93	2.750% due 27/11/2031 (c)	MXN 31,527	1,644 1.60	European Investment Bank 2.875% due 15/11/2029 PLN	1 4,900	1,100	1.07
13.625% due 10/02/2034 10,500	219 0.21	7.500% due 03/06/2027	19,800	1,109 1.08	International Bank for Recons	•		
Total Dominican Republic	3,421 3.34	7.500% due 26/05/2033 7.750% due 29/05/2031	1,600 31,300	86 0.08 1,730 1.69	4.500% due 22/01/2026 ZAF	2,200	112	0.11
ECUADOR		7.750% due 29/03/2031 7.750% due 13/11/2042	9,300	485 0.47	4.750% due 21/01/2027 IDF 6.750% due 09/02/2029 ZAF	2,880,000 10,300		0.18
SOVEREIGN ISSUES		8.000% due 24/05/2035	19,000	1,032 1.01	7.070% due 26/06/2029 MXN	•		0.51
Ecuador Government International Bond		8.000% due 07/11/2047 8.000% due 31/07/2053	429 14,300	23 0.02 754 0.74	8.500% due 06/04/2026	2,300	133	0.13
3.500% due 31/07/2035 \$ 7	3 0.00	8.500% due 01/03/2029	2,600	150 0.15	9.750% due 21/01/2027 BRI	. 750 _		0.15
6.000% due 31/07/2030 250 Total Ecuador	117 0.12	8.500% due 18/11/2038	21,300	1,205 1.18	Total Supranational	_	2,965	2.89
TOTAL ECUACIO	120 0.12	Total Mexico		8,218 8.02	THAILAND			
GERMANY		PERU			SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES		SOVEREIGN ISSUES			Thailand Government Interna	tional Bond		
Kreditanstalt fuer Wiederaufbau		Peru Government Interr	national Bond		1.585% due 17/12/2035 THE	.,		1.15
0.625% due 25/07/2025 PLN 500	117 0.12	5.350% due 12/08/2040	PEN 200	46 0.04	2.000% due 17/12/2031 2.000% due 17/06/2042	11,540 2,900		0.32
5.800% due 19/01/2028 ZAR 2,500	124 0.12	6.900% due 12/08/2037 7.300% due 12/08/2033	900 5,950	245 0.24 1,686 1.65	2.250% due 17/03/2027	32,630	952	0.07
Total Germany	241 0.24	7.300% due 12/08/2033 Total Peru	0,250	1,080 1.03	2.400% due 17/03/2029	26,870	785	0.77
HUNGARY				1,577 1.55	2.650% due 17/06/2028 2.875% due 17/06/2046	60,024 2,100	1,775 57	1.73 0.06
SOVEREIGN ISSUES		POLAND			3.300% due 17/06/2038	1,160		0.00
Hungary Government International Bond		SOVEREIGN ISSUES			3.350% due 17/06/2033	4,360	135	0.13
4.000% due 28/04/2051 HUF 205,700 4.500% due 27/05/2032 647,900	415 0.41	Poland Government Into		22 2 2	3.390% due 17/06/2037 3.400% due 17/06/2036	56,226 1,451		1.71
(1.31 II 18/6 (1114) (1/115/71137 6/1 / U(1)(1)	1,708 1.67	1.250% due 25/10/2030	PLN 159	32 0.03	5. 100 /0 ddc 17/00/2030	1,751	77	J.U-1

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.450% due 17/06/2043	THB 30,013			SHORT-TERM INSTR	UMENTS			
3.775% due 25/06/2032	2,667		0.08	HUNGARY TREASURY	BILLS			
4.260% due 12/12/2037 Total Thailand	1,710	8,168	0.06 7.98	10.900% due 04/01/2024 (a)(b)	HUF 6	93,000 \$	2,001	1.96
TURKEY								
SOVEREIGN ISSUES				MALAYSIA TREASURY	BILLS			
Turkey Government Internation 26.200% due 05/10/2033	ional Bond TRY 300	11	0.01	3.289% due 06/02/2024 (a)(b)	MYR	160 _	35	0.03
				U.S. TREASURY BILLS				
URUGUAY				2.070% due				
SOVEREIGN ISSUES				23/01/2024 (a)(b)	\$	1,700	1,695	1.66
Uruguay Government Interna	ntional Bond			Total Short-Term Instrume	ents		3,731	3.65
3.700% due 26/06/2037 (c) 3.875% due 02/07/2040 (c) 8.500% due 15/03/2028	UYU 6,276 5,672 3,200	153 79	0.16 0.15 0.08	Total Transferable Secu	rities	<u> </u>	83,869	81.89
Total Uruguay		397	0.39					

NLF	UNC	IIAJI	. Adi	/FFIAI	LIVID

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	5.450%	29/12/2023	02/01/2024	\$ 15,600	U.S. Treasury Inflation Protected Securities				
					1.375% due 15/02/2044	\$ (15,987)	\$ 15,600	\$ 15,609	15.23
Total Repurcha	se Agreeme	ents				\$ (15,987)	\$ 15,600	\$ 15,609	15.23

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures U.S. Treasury 5-Year Note March Futures	Long Short	03/2024 03/2024	9 1	\$ 17 (1)	0.02 0.00
				\$ 16	0.02
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 16	0.02

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 5,900	\$ 109	0.10
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 1,490,000	(22)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	1,575,000	(21)	(0.02)
Pay	1-Day THB-THORON Compounded-OIS	2.500	20/03/2026	THB 12,560	1	0.00
Receive	1-Day THB-THORON Compounded-OIS	2.750	20/03/2029	48,200	(6)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	\$ 60	3	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	25	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	1350	21	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	2,700	11	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	100	6	0.01
Pay	1-Year BRL-CDI	9.808	02/01/2026	BRL 18,000	10	0.01
Pay	1-Year BRL-CDI	10.076	04/01/2027	1,100	0	0.00
Pay	1-Year BRL-CDI	10.083	02/01/2026	110	0	0.00
Pay	1-Year BRL-CDI	10.386	02/01/2029	100	0	0.00
Pay	1-Year BRL-CDI	10.512	04/01/2027	60,300	91	0.09
Receive	1-Year BRL-CDI	10.529	02/01/2026	300	(1)	0.00
Pay	1-Year BRL-CDI	10.602	04/01/2027	900	2	0.00
Pay	1-Year BRL-CDI	10.691	02/01/2026	1,100	3	0.00
Pay	1-Year BRL-CDI	10.751	02/01/2026	5,800	6	0.01
Receive	1-Year BRL-CDI	10.768	04/01/2027	200	(1)	0.00
Pay	1-Year BRL-CDI	10.811	02/01/2025	1,310	0	0.00

Receive Floating	Floating Pate Index	Fixed Pate	Maturity	Notional Amount	Unrealised Appreciation/	% of
Rate Receive	Floating Rate Index 1-Year BRL-CDI	Rate 10.872%	Date 04/01/2027	Amount BRL 500	(Depreciation) \$ (2)	Net Asset 0.00
Pay	1-Year BRL-CDI	11.064	04/01/2027	400	ş (2) 2	0.00
Pay	1-Year BRL-CDI	11.169	04/01/2027	520	6	0.01
eceive	1-Year BRL-CDI	11.540	02/01/2024	2,700	0	0.00
ay	1-Year BRL-CDI	12.040	01/04/2024	3,700	0	0.00
eceive	1-Year BRL-CDI	12.260	01/04/2024	3,200	0	0.00
eceive	1-Year BRL-CDI	12.350	01/07/2024	900	0	0.00
eceive	1-Year BRL-CDI	12.490	01/07/2024	900	(1)	0.00
ay ay	1-Year BRL-CDI 1-Year BRL-CDI	12.595 13.080	01/07/2024 01/07/2024	900 1,800	1 3	0.00 0.00
ау Эу	1-Year BRL-CDI	13.800	02/01/2024	3,400	4	0.00
ay ay	1-Year BRL-CDI	13.995	02/01/2024	900	1	0.00
eceive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	COP 906,800	(5)	(0.01)
eceive	3-Month COP-IBR Compounded-OIS	7.715	18/09/2030	83,500	Ô	0.00
eceive	3-Month COP-IBR Compounded-OIS	7.800	30/06/2032	44,500	0	0.00
ау	3-Month COP-IBR Compounded-OIS	8.190	13/06/2029	180,300	1	0.00
ay	3-Month COP-IBR Compounded-OIS	8.305	28/04/2028	39,570	0	0.00
eceive	3-Month COP IRR Compounded OIS	8.950 9.300	24/03/2030	81,280 122,840	(1) (3)	0.00 0.00
eceive eceive	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.370	26/03/2031 17/03/2030	47,800	(1)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.393	21/03/2030	53,400	(1)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.410	26/03/2031	123,400	(3)	0.00
eceive	3-Month COP-IBR Compounded-OIS	9.423	17/03/2030	100,800	(2)	0.00
ay	3-Month COP-IBR Compounded-OIS	9.500	19/10/2033	220,600	6	0.01
eceive	3-Month COP-IBR Compounded-OIS	9.930	07/03/2033	34,420	(1)	0.00
eceive	3-Month ZAR-JIBAR	7.680	22/11/2025	ZAR 600	0	0.00
eceive	3-Month ZAR-JIBAR	8.070	30/11/2028	3,500	0	0.00
ay	3-Month ZAR-JIBAR	8.120	13/03/2028	300	0	0.00
ceive	3-Month ZAR-JIBAR	8.140	16/11/2028	1,000 700	0	0.00 0.00
eceive ay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.210 8.225	21/12/2026 31/08/2028	400	1	0.00
eceive	3-Month ZAR-JIBAR	8.410	10/11/2028	700	(1)	0.00
ay	3-Month ZAR-JIBAR	8.650	31/10/2028	200	0	0.00
ceive	3-Month ZAR-JIBAR	8.735	31/01/2030	300	0	0.00
eceive	3-Month ZAR-JIBAR	8.820	31/01/2030	37,370	(6)	(0.01)
ау	3-Month ZAR-JIBAR	9.455	31/01/2030	800	2	0.00
ау	3-Month ZAR-JIBAR	10.150	18/05/2033	300	1	0.00
ау	6-Month AUD-BBR-BBSW	4.390	30/12/2028	AUD 220	3	0.00
ay .	6-Month AUD-BBR-BBSW	4.750	20/12/2028	12,470	121	0.12
eceive	6-Month CLP-CHILIBOR	5.030 5.230	20/03/2033	CLP 5,340 2,480,700	0 (28)	0.00
eceive eceive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.260	17/11/2033 17/11/2028	2,460,700 8,100	0	(0.03) 0.00
ау Зу	6-Month CLP-CHILIBOR	5.310	16/11/2028	5,600	0	0.00
eceive	6-Month CLP-CHILIBOR	5.320	16/11/2028	736.100	(12)	(0.01)
ау	6-Month CLP-CHILIBOR	5.400	16/11/2033	13,100	1	0.00
eceive	6-Month CLP-CHILIBOR	5.631	23/08/2028	15,700	0	0.00
eceive	6-Month CLP-CHILIBOR	5.690	01/09/2030	1,800	0	0.00
eceive	6-Month CLP-CHILIBOR	5.770	21/11/2027	28,300	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.780	03/10/2028	14,200	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.790	06/10/2033	15,000	(1)	0.00
eceive	6-Month CLP-CHILIBOR	5.855	05/10/2033	33,000	(3)	0.00
eceive eceive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.870 5.920	11/10/2033 02/10/2028	14,200 18,000	(1)	0.00 0.00
eceive	6-Month CLP-CHILIBOR	5.940	20/10/2028	6,100	(1) (1)	0.00
eceive	6-Month CLP-CHILIBOR	5.990	20/10/2033	60,410	(6)	(0.01)
eceive	6-Month CLP-CHILIBOR	6.000	02/10/2028	35,000	(2)	0.00
eceive	6-Month CLP-CHILIBOR	6.070	28/02/2028	55,800	(3)	0.00
ceive	6-Month CLP-CHILIBOR	6.146	30/10/2032	97,000	(10)	(0.01)
eceive	6-Month CLP-CHILIBOR	6.235	26/10/2033	25,300	(3)	0.00
eceive	6-Month EUR-EURIBOR	2.760	03/01/2029	€ 100	(2)	0.00
ay	6-Month EUR-EURIBOR	2.880	19/12/2028	900	(4)	(0.01)
ay	6-Month EUR-EURIBOR	3.000	20/03/2034	2,080	36	0.03
ıy	6-Month EUR-EURIBOR	3.250	20/03/2029	1,700	9 8	0.01
ıy	6-Month EUR-EURIBOR	3.300	03/10/2033	100	8 7	0.01
y y	6-Month EUR-EURIBOR 6-Month HUF-BBR	3.329 10.570	27/10/2033 22/08/2027	100 HUF 4,800	2	0.01 0.00
y ceive	6-Month PLN-WIBOR	4.710	25/05/2027	PLN 600	(3)	0.00
ceive	6-Month PLN-WIBOR	4.735	09/10/2028	200	(1)	0.00
ceive	6-Month PLN-WIBOR	4.740	25/10/2033	100	(1)	0.00
eceive	6-Month PLN-WIBOR	4.910	25/07/2027	170	0	0.00
eceive	6-Month PLN-WIBOR	5.295	25/01/2028	15,750	(95)	(0.09)
eceive	6-Month PLN-WIBOR	6.830	19/08/2024	100	0	0.00
eceive	6-Month PLN-WIBOR	6.890	22/08/2024	300	(1)	0.00
ay .	28-Day MXN-TIIE	8.900	21/05/2027	MXN 1,300	(1)	0.00
eceive	28-Day MXN-TIIE	8.994	03/09/2026	1,490	1	0.00
eceive	28-Day MXN-TIIE	9.055	03/09/2026	300	0	0.00
ay	28-Day MXN-TIIE	9.620	21/09/2033	1,300	4	0.00
-						
					\$ 214	0.21

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

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

PURCHASED OPTIONS

FOREIGN CU	RRENCY OPTIONS						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
JPM	Put - OTC EUR versus PLN	PLN 4.400	22/08/2024	9	\$ 2	\$ 5	0.01
MYI	Put - OTC GBP versus USD	\$ 1.160	12/06/2024	3,681	15	8	0.01
SCX	Call - OTC USD versus JPY	¥ 167.000	05/11/2024	28	1	1	(0.01)
					\$ 18	\$ 14	0.01

WRITTEN OPTIONS

FOREIGN CU	RRENCY OPTIONS							
Counterparty	Description	E	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC USD versus MXN	MXN	17.449	26/06/2024	100	\$ (3)	\$ (3)	(0.01)
	Put - OTC USD versus MXN		17.449	26/06/2024	100	(3)	(3)	(0.01)
CBK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	100	(4)	(3)	0.00
	Put - OTC USD versus BRL		4.968	20/06/2024	100	(4)	(4)	(0.01)
GLM	Call - OTC USD versus TRY	TRY	40.250	30/10/2024	10	(1)	(1)	0.00
	Put - OTC USD versus TRY		40.250	30/10/2024	10	(1)	(1)	0.00
	Call - OTC USD versus TRY		39.800	31/10/2024	5	(1)	O O	0.00
	Put - OTC USD versus TRY		39.800	31/10/2024	5	(1)	(1)	0.00
	Call - OTC USD versus TRY		40.930	07/11/2024	5	0	0	0.00
	Put - OTC USD versus TRY		40.930	07/11/2024	5	0	(1)	0.00
	Call - OTC USD versus TRY		41.150	07/11/2024	5	(1)	0	0.00
	Put - OTC USD versus TRY		41.150	07/11/2024	5	0	(1)	0.00
	Call - OTC USD versus TRY		41.160	11/11/2024	5	(1)	0	0.00
	Put - OTC USD versus TRY		41.160	11/11/2024	5	(1)	(1)	0.00
	Put - OTC USD versus TWD	TWD	31.000	04/03/2024	21	0	(1)	0.00
JPM	Call - OTC USD versus IDR	IDR	14,950.000	06/06/2024	21	(1)	(1)	0.00
	Put - OTC USD versus IDR		14,950.000	06/06/2024	21	(1)	0	0.00
	Put - OTC USD versus TWD	TWD	31.000	01/03/2024	58	(1)	(2)	0.00
MYI	Call - OTC USD versus IDR	IDR	15,370.000	13/08/2024	45	(1)	(1)	0.00
	Put - OTC USD versus IDR		15,370.000	13/08/2024	45	(1)	(1)	0.00
	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	67	(1)	0	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	50	(2)	(2)	0.00
	Put - OTC USD versus MXN		17.449	26/06/2024	50	(2)	(2)	0.00
						\$ (31)	\$ (29)	(0.03)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545%	16/01/2024	300	\$ (1)	\$ (4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	300	(1)	0	0.01
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	100	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	1,800	(4)	(6)	(0.01)
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	1,800	(4)	0	0.00
PM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	800	(3)	(6)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	800	(3)	(1)	0.00
						_	\$ (18)	\$ (17)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

CROSS-CURRENCY SWAPS

Counterparty Receive	Pay	Maturity Date	Notion Amoun Curren Receiv	t of icy	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
USD-SÕFR	nount of on the notic	HP-LIBOR based onal amount of	\$ 10	000	PHP 552.500	\$ 10	\$ (29)	\$ (19)	(0.02)
GLM Floating ra USD-SOFR	te equal to 1-Day Floating rat Compounded-OIS 3-Month PH % based on the on the notic	e equal to HP-LIBOR based onal amount of livered	, ,		, , , , ,			Ų (13)	(0.02)
USD-SÕFR	te equal to 1-Day Floating rat Compounded-OIS 3-Month PH % based on the on the notic	HP-LIBOR based onal amount of		123	6,830	0	(1)	(1)	0.00
currency re		20/03/2029		13	730	0	0	0	0.00
						\$ 10	\$ (30)	\$ (20)	(0.02)

Schedule of Investments Emerging Local Bond ESG Fund (cont.)

INTEREST RA	ATE SWAPS								
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA GST	Receive Receive	3-Month MYR-KLIBOR 3-Month MYR-KLIBOR	3.500% 3.500	20/03/2029 20/03/2029	MYR 80 410	\$ 0 1	\$ 0 (1)	\$ 0 0	0.00 0.00
						\$ 1	\$ (1)	\$ 0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
80A	01/2024	CLP 9,581	\$ 11	\$ 0	\$ 0	\$ 0	0.00
	01/2024 01/2024	COP 160,986 DOP 458	42 8	0	0	1 0	0.00 0.00
	01/2024	HUF 558	2	0	0	0	0.00
	01/2024	KZT 4,244	9 23	0	0	0	0.00
	01/2024 01/2024	NZD 38 \$ 53	COP 213,294	0 2	(1) 0	(1) 2	0.00 0.00
	01/2024	24	HUF 8,682	1	0	1	0.00
	01/2024 01/2024	79 34	MXN 1,380 PLN 142	2 2	0	2 2	0.00 0.00
	01/2024	950	TRY 28,188	0	(3)	(3)	0.00
	02/2024	DOP 289	\$ 5	0	0	0	0.00
	02/2024 02/2024	EGP 66 \$ 535	2 EGP 20,357	0	0 (7)	0 (7)	0.00 (0.01)
	02/2024	3 333 10	KES 1,593	0	0	0	0.00
	02/2024	45	TRY 1,414	1	0	1	0.00
	03/2024 03/2024	DOP 172 IDR 156,603	\$ 3 10	0	0	0	0.00 0.00
	03/2024	\$ 41	COP 160,986	0	(1)	(1)	0.00
	03/2024	525	IDR 8,171,901	5	0	5	0.00
	03/2024 06/2024	6 18	INR 490 MXN 314	0	0	0	0.00 0.00
BPS	01/2024	COP 819,443	\$ 207	0	(4)	(4)	0.00
	01/2024	€ 280	306	0	(3)	(3)	0.00
	01/2024 01/2024	HUF 381,022 MXN 499	1,087 28	0	(14) (1)	(14) (1)	(0.01) 0.00
	01/2024	MYR 433	93	0	(1)	(1)	0.00
	01/2024	PLN 141	32	0	(4)	(4)	0.00
	01/2024 01/2024	\$ 369 9,386	AUD 555 BRL 46,145	10 113	0	10 113	0.01 0.11
	01/2024	131	CAD 177	4	0	4	0.00
	01/2024	72	€ 66	1	0	1	0.00 0.00
	01/2024 01/2024	306 2,011	HUF 106,647 ¥ 284,300	3 7	(1) 0	2 7	0.00
	01/2024	9	NZD 14	0	0	0	0.00
	01/2024 02/2024	47 FCD 2.021	PLN 199 \$ 52	3 0	0 0	3 0	0.00 0.00
	02/2024	EGP 2,031 KZT 1,173	\$ 52 2	0	0	0	0.00
	02/2024	\$ 3	EGP 105	0	0	0	0.00
	02/2024 03/2024	13 IDR 1,067,922	TWD 399 \$ 68	1 0	0 (1)	1 (1)	0.00 0.00
	03/2024	TWD 900	29	0	(1)	(1)	0.00
	03/2024	\$ 44	IDR 685,495	0	0	0	0.00
	03/2024 03/2024	20 209	INR 1,703 THB 7,221	0	0	0 4	0.00 0.00
	03/2024	135	TWD 4,094	1	0	1	0.00
nDC	12/2024	52 110	EGP 2,554	0	(2)	(2)	0.00
BRC	01/2024 01/2024	PLN 118 \$ 2,839	\$ 28 HUF 1,009,066	0 69	(3) 0	(3) 69	0.00 0.07
	01/2024	536	MYR 2,474	4	0	4	0.00
	02/2024	107	RON 488	2	0	2	0.00
	02/2024 03/2024	51 1	TRY 1,591 THB 18	0	0 0	0	0.00 0.00
	03/2024	105	TRY 3,288	0	(1)	(1)	0.00
·DV	04/2024	42 AUD 119	1,349	0	(1)	(1)	0.00
BK	01/2024 01/2024	AUD 118 BRL 49,261	\$ 78 10,117	0	(3) (24)	(3) (24)	0.00 (0.02)
	01/2024	CAD 516	380	0	(11)	(11)	(0.01)
	01/2024	CLP 33,844	39 164	0	0 (7)	0	0.00 (0.01)
	01/2024 01/2024	COP 655,579 € 104	164 113	0	(7) (2)	(6) (2)	0.00
	01/2024	¥ 78,300	550	0	(2) (5)	(5)	(0.01)
	01/2024 01/2024	MXN 11,495 PLN 518	655 128	0	(21) (4)	(21)	(0.02) 0.00
	01/2024	\$ 177	CAD 237	3	0	(4)	0.00
	01/2024	49	CLP 43,499	1	0	1	0.00
	01/2024	363 12	COP 1,422,714 HUF 4,300	6 1	(2) 0	4 1	0.00 0.00
	01/2024 01/2024	12 533	HUF 4,300 ¥ 75,300	1	0	1	0.00
	01/2024	554	MXN 9,781	21	0	21	0.02
	01/2024 01/2024	3 233	NOK 32 PLN 924	0 2	0 0	0 2	0.00 0.00

Counterparty	Settlement Month	be D	rency to Delivered	be I	rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 02/2024	ZAR EGP	67,089 2,792	\$	3,545 74	\$ 0 1	\$ (119) 0	\$ (119) 1	(0.12) 0.00
	02/2024	\$	438	BRL	2,247	24	0	24	0.02
	02/2024 02/2024		43 7	EGP UYU	1,513 278	0	(4) 0	(4) 0	0.00 0.00
	03/2024	CLP	43,678	\$	49	Ö	(1)	(1)	0.00
	03/2024 03/2024	COP EGP	1,687,333 106		425 3	1 1	(5)	(4) 1	0.00 0.00
	03/2024	ILS	28		8	0	0	0	0.00
	03/2024 03/2024	\$	12 179	EGP IDR	455 2,755,379	0	(2) 0	(2) 0	0.00 0.00
	03/2024		532	PEN	1,986	4	(1)	3	0.00
	04/2024		10,117 19	BRL EGP	49,760	42	0	42	0.04
	04/2024 06/2024	£	141	\$	716 176	0 0	(3) (3)	(3) (3)	0.00 0.00
	06/2024	\$	13	BRL	65	0	0	0	0.00
	10/2024 12/2024		24 66	COP EGP	104,688 3,197	2	0 (3)	2 (3)	0.00 0.00
	01/2025		24	COP	105,792	2	0	2	0.00
	04/2025 10/2025		24 12		107,640 58,464	2 2	0	2 2	0.00 0.00
GLM	01/2024	CHF	211	\$	242	0	(9)	(9)	(0.01)
	01/2024 01/2024	COP DOP	216,291 76,905		51 1,346	0 28	(5) 0	(5) 28	0.00 0.03
	01/2024	EGP	761		20	0	(2)	(2)	0.00
	01/2024 01/2024	£ HUF	62 5,032		79 14	0 0	0 (1)	0 (1)	0.00 0.00
	01/2024	MXN	352		20	0	(1)	(1)	0.00
	01/2024 01/2024	\$	57 10	COP EGP	216,291 329	0 0	(1) 0	(1) 0	0.00 0.00
	01/2024		1,972	MXN	34,501	56	0	56	0.06
	01/2024 01/2024	ZAR	429 599	ZAR \$	8,022 34	9 1	0	9 1	0.01 0.00
	02/2024	DOP	47,881	¥	838	17	0	17	0.02
	02/2024 02/2024	EGP KZT	842 4,061		24 8	3	0	3 0	0.00 0.00
	02/2024	\$	10	BRL	52	1	0	1	0.00
	02/2024 02/2024		9 15	EGP KZT	318 6,963	0 0	(1) 0	(1) 0	0.00 0.00
	02/2024		268	RON	1,221	2	0	2	0.00
	02/2024 03/2024	UYU DOP	2,346 16,252	\$	59 284	0 6	(1) 0	(1)	0.00 0.01
	03/2024	\$	25	TRY	792	0	0	6 0	0.01
	03/2024 04/2024	DOP	10 44,281	TWD \$	310 770	0 15	0	0 15	0.00 0.02
	08/2024	\$	10	COP	43,220	1	0	1	0.02
	10/2024 11/2024		3 8	TRY	121 316	0	0	0	0.00 0.00
	04/2025		51	COP	232,994	5	0	5	0.00
JPM	01/2024	BRL	1,890	\$	388	0	(1) 0	(1)	0.00
	01/2024 01/2024	EGP HUF	147 290,882		4 829	0	(11)	0 (11)	0.00 (0.01)
	01/2024	PLN	591	וחח	135 590	0	(15)	(15)	(0.01)
	01/2024 01/2024	\$	121 42	BRL HUF	15,179	0 1	0	0 1	0.00 0.00
	01/2024		111	MXN	1,920	1	0	1	0.00
	01/2024 01/2024		53 2,838	PLN TRY	222 84,207	3	(8)	3 (8)	0.00 (0.01)
	02/2024	KZT \$	511	\$	1	0 1	0	0	0.00
	02/2024 02/2024	Þ	75 21	BRL EGP	370 739	0	0 (1)	1 (1)	0.00 0.00
	02/2024		720	RON	3,319	16	0	16	0.02
	02/2024 03/2024	CLP	122 156,003	TRY \$	3,731 173	0 0	(1) (5)	(1) (5)	0.00 0.00
	03/2024	THB	4,301		121	0	(6)	(6)	(0.01)
	03/2024 03/2024	\$	267 57	BRL IDR	1,310 894,383	1	0	1	0.00 0.00
	03/2024		6	INR	510	0	0	0	0.00
	03/2024 03/2024		952 292	SGD THB	1,263 10,379	8 14	0	8 14	0.01 0.01
	03/2024	TD 1/	112	TWD	3,489	3	0	3	0.00
	04/2024 04/2024	TRY \$	533 121	\$ BRL	17 596	1	0	1	0.00 0.00
	06/2024		3	IDR	45,000	0	0	0	0.00
	08/2024 08/2024	€ PLN	60 276	PLN €	277 60	3	0 (3)	3 (3)	0.00 0.00
	08/2024	\$	22	COP	95,145	1	0	1	0.00
	09/2024 09/2024	€ PLN	14 30	PLN €	66 7	1 0	0	1 0	0.00 0.00
MBC	01/2024	CAD	51	\$	38	0	(1)	(1)	0.00
	01/2024 01/2024	€ ¥	125 280,500		136 1,962	0	(2) (29)	(2) (29)	0.00 (0.03)
	01/2024	#	200,300		1,302	U	(29)	(29)	(0.03)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
- same party	01/2024	PLN 68	\$ 17	\$ 0	\$ 0	\$ 0	0.00
	01/2024 01/2024	\$ 9 4	AUD 13 EGP 125	0	0	0	0.00 0.00
	01/2024	5	€ 5	0	Ö	0	0.00
	01/2024	66	HUF 24,304	4 44	0	4 44	0.00
	01/2024 02/2024	1,916 0	PLN 7,707 EGP 0	0	0	0	0.04 0.00
	03/2024	PHP 1,053	\$ 19	0	0	0	0.00
	03/2024 03/2024	\$ 146 118	IDR 2,304,219 INR 9,832	3 0	0	3 0	0.00 0.00
	03/2024	31	TRY 975	0	0	0	0.00
MYI	03/2024 01/2024	9 EGP 21	TWD 289 \$ 1	0	0	0	0.00 0.00
VIII	01/2024	€ 142	156	0	(1)	(1)	0.00
	01/2024	£ 2	3	0	0	0	0.00
	01/2024 01/2024	HUF 24,565 PLN 188	70 47	0	(1) (1)	(1) (1)	0.00 0.00
	01/2024	\$ 9	CHF 8	0	0	0	0.00
	01/2024 01/2024	11 9	EGP 356 KZT 4,238	0	0	0	0.00 0.00
	01/2024	10,199	MYR 47,601	189	0	189	0.00
	01/2024	228	PLN 903	1	0	1	0.00
	01/2024 01/2024	164 337	RON 739 ZAR 6,199	0 2	0	0 2	0.00 0.00
	01/2024	ZAR 9,494	\$ 509	2	(11)	(9)	(0.01)
	02/2024 02/2024	EGP 157 KZT 1,675	4	0	0	0	0.00 0.00
	02/2024	\$ 5	KZT 2,315	0	0	0	0.00
	03/2024	IDR 105,147,387	\$ 6,764	0	(55)	(55)	(0.05)
	03/2024 03/2024	MXN 86 THB 4,552	5 133	0	0 (1)	0 (1)	0.00 0.00
	03/2024	\$ 182	CZK 4,086	0	0	0	0.00
	03/2024 03/2024	1 13	EGP 51 IDR 202,419	0	0	0	0.00 0.00
	03/2024	2,170	TWD 67,409	64	0	64	0.06
	06/2024	£ 141 \$ 353	\$ 176	0 5	(3)	(3)	0.00
	06/2024 06/2024	\$ 353 9	£ 281 MXN 157	0	0	5 0	0.01 0.00
N/I	08/2024	8	IDR 122,960	0	0	0	0.00
RYL	01/2024 01/2024	NZD 219 \$ 226	\$ 135 NOK 2,455	0 16	(4) 0	(4) 16	0.00 0.02
	03/2024	8,177	IDR 126,868,150	50	0	50	0.05
SCX	01/2024 01/2024	MXN 3,486 MYR 21,801	\$ 201 4,669	0	(4) (89)	(4) (89)	0.00 (0.09)
	01/2024	\$ 278	BRL 1,369	4	0	4	0.00
	01/2024	0	EGP 7	0	0	0	0.00
	01/2024 01/2024	121 83	¥ 17,400 SEK 865	2	0	2 3	0.00 0.00
	01/2024	14	ZMW 346	0	(1)	(1)	0.00
	02/2024 02/2024	EGP 3,023 MYR 159	\$ 79 33	2	0 (1)	2 (1)	0.00
	02/2024	\$ 8	KES 1,276	0	0	0	0.00
	03/2024	IDR 7,095,783	\$ 456	0	(4)	(4)	0.00
	03/2024 03/2024	THB 18,872 TWD 18,928	545 611	0	(12) (16)	(12) (16)	(0.01) (0.02)
	03/2024	\$ 1	EGP 51	0	0	0	0.00
	03/2024 03/2024	8 13	IDR 130,805 INR 1,111	0	0	0	0.00 0.00
	03/2024	1,392	THB 48,126	27	0	27	0.03
	03/2024 08/2024	17 9	TWD 548 COP 38,952	1	0	1	0.00 0.00
	12/2024	66	EGP 3,242	0	(3)	(3)	0.00
SSB	01/2024	CLP 1,704,803	\$ 1,928	0	(22)	(22)	(0.02)
	01/2024 03/2024	£ 80 \$ 146	101 CLP 126,862	0	(1) (1)	(1) (1)	0.00 0.00
	03/2024	109	COP 435,027	2	0	2	0.00
JAG	03/2024 01/2024	493 € 3,591	INR 41,221 \$ 3,877	1 0	0 (92)	1 (92)	0.00 (0.09)
<i>,,</i> (0	01/2024	£ 14	18	0	0	0	0.00
	01/2024	PLN 46	11	0	(1)	(1)	0.00
	01/2024 01/2024	\$ 620 24	BRL 3,049 HUF 8,810	8 1	0	8 1	0.01 0.00
	01/2024	90	MXN 1,592	4	0	4	0.00
	01/2024 01/2024	13 52	NOK 143 ZAR 954	1	0 (1)	1 0	0.00 0.00
	03/2024	1,000	CZK 22,256	0	(6)	(6)	(0.01)
	04/2024	18	TRY 544	0	(1)	(1)	0.00
				\$ 991	\$ (705)	\$ 286	0.28
Total OTC Financ	ial Derivative Instru	ments				\$ 234	0.23

DESCRIPTION CERTIFICATES OF DEPOSIT	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Banco Davivienda S.A. 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 07/06/2025 13.456% due 09/06/2025 13.501% due 13/12/2024 15.389% due 21/02/2024	COP 47,700 34,677 30,000 20,000 41,000 14,000 33,000 9,500	\$ 12 9 8 5 11 4 9	0.01 0.01 0.01 0.01 0.01 0.00 0.01
Bancolombia S.A. 5.917% due 2//01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/106/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	46,200 65,000 17,000 33,000 47,000 18,000	12 16 4 9 12 5	0.01 0.02 0.00 0.01 0.01 0.01
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024	18,000 7,000 11,000 18,800	5 2 3 5	0.01 0.00 0.00 0.00
Total Certificates of Deposit		\$ 134	0.13
Total Investments		\$ 100,067	97.71
Other Current Assets & Liabilities Net Assets		\$ 2,341 \$ 102,408	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Securities with an aggregate fair value of \$8,738 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,388 (31 December 2022: \$39) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value		
Transferable Securities	\$ 0	\$ 83,869	\$ 0	\$ 83,869		
Repurchase Agreements	0	15,600	0	15,600		
Financial Derivative Instruments(3)	17	447	0	464		
Deposits with Credit Institutions	0	134	0	134		
Totals	\$ 17	\$ 100.050	\$ 0	\$ 100.067		

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

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 6,270	\$ 0	\$ 6,270
Financial Derivative Instruments(3)	0	54	0	54
Deposits with Credit Institutions	0	0	4	4
Totals	\$ 0	\$ 6,324	\$ 4	\$ 6,328

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

Schedule of Investments Emerging Local Bond ESG Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	6.100% 6.100 9.000 9.000	31/07/2023 09/08/2023 31/07/2023 02/10/2023	TBD ⁽¹⁾ TBD ⁽¹⁾ TBD ⁽¹⁾ TBD ⁽¹⁾	PLN (206) (1,050) ZAR (1,425) (1,004)	\$ (54) (273) (81) (57)	(0.05) (0.27) (0.08) (0.05)
Total Reverse Repurchase Agreements	9.000	16/11/2023	TBD ⁽¹⁾	(4,649)	(257) \$ (722)	(0.25) (0.70)

Dayable for

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023		As at 31-Dec-2022					
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾			
BOA	\$ (23)	\$ 0	\$ (23)	\$ 3	\$ 0	\$ 3			
BPS	111	0	111	N/A	N/A	N/A			
BRC	70	0	70	33	0	33			
CBK	(110)	0	(110)	26	0	26			
GLM	115	(70)	45	30	0	30			
GST	(6)	0	(6)	N/A	N/A	N/A			
MBC	19	0	19	N/A	N/A	N/A			
MYI	192	0	192	(2)	0	(2)			
RYL	62	0	62	N/A	N/A	N/A			
SCX	(89)	0	(89)	(35)	0	(35)			
SSB	(21)	0	(21)	N/A	N/A	N/A			
UAG	(86)	0	(86)	N/A	N/A	N/A			

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

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	73.55	69.10
Transferable securities dealt in on another regulated market*	7.67	24.21
Other transferable securities	0.67	1.57
Repurchase agreements	15.23	N/A
Financial derivative instruments dealt in on a regulated market	0.02	N/A
Centrally cleared financial derivative instruments	0.21	(0.02)
OTC financial derivative instruments	0.23	0.83
Certificates of deposit	0.13	0.06
Reverse repurchase agreements	(0.70)	N/A

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

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

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Chile	4.25	2.02
Colombia	4.56	3.54
Czech Republic	6.48	6.84
Dominican Republic	3.34	0.23
Ecuador	0.12	N/A
Germany	0.24	1.45
Hungary	2.35	2.17
Indonesia	7.61	5.33
Israel	N/A	2.52
Malaysia	5.92	8.58
Mexico	8.02	5.26
Peru	1.93	2.20
Poland	7.10	2.47
Romania	3.63	4.38
South Africa	11.42	10.65
Supranational	2.89	14.91
Thailand	7.98	4.28
Turkey	0.01	N/A
Uruguay	0.39	1.12
Short-Term Instruments	3.65	16.93
Repurchase Agreements	15.23	N/A
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.02	N/A

⁽¹⁾ Open maturity reverse repurchase agreement.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.21	(0.02)
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.01	0.09
Written Options		
Foreign Currency Options	(0.03)	0.00
Interest Rate Swaptions	(0.01)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	(0.09)
Cross-Currency Swaps	(0.02)	N/A
Interest Rate Swaps	0.00	N/A
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	0.28	0.83
Certificates of Deposit	0.13	0.06
Other Current Assets & Liabilities	2.29	4.25
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES ANGOLA				4.875% due 13/05/2036 Total Bulgaria	€ 5,200 5	6,168 10,587		New Metro Global Ltd. 4.500% due 02/05/2026 \$	2,600 5	\$ 657	0.02
SOVEREIGN ISSUES				CAMEROON				Poinsettia Finance Ltd. 6.625% due 17/06/2031	11,679	9,919	0.26
	\$ 9,700 \$			SOVEREIGN ISSUES				Seazen Group Ltd. 4.450% due 13/07/2025	2,300	•	0.02
8.250% due 09/05/2028 8.750% due 14/04/2032	11,200 300 10,000	10,353 265 8,187	0.01	Republic of Cameroon Govern 5.950% due 07/07/2032 9.500% due 19/11/2025	11,880 1.478	9,731 1,446	0.25	Suci Second Investment Co. 6.000% due 25/10/2028	15,500	16.400	
9.125% due 26/11/2049 9.375% due 08/05/2048 9.500% due 12/11/2025	7,000 6,100	5,843 6,003	0.15	Total Cameroon) 1,470 ₋	11,177		Sunac China Holdings Ltd. 6.000% due 30/09/2026	511	,	0.00
Total Angola	0,100 _	39,294		CANADA				6.250% due 30/09/2027	511	40	0.00
ARGENTINA				CORPORATE BONDS & NOTE	S			6.500% due 30/09/2027 6.750% due 30/09/2028	1,022 1,533		0.00
SOVEREIGN ISSUES				Frontera Energy Corp. 7.875% due 21/06/2028	1,300	974	0.03	7.000% due 30/09/2029 7.250% due 30/09/2030	1,533 720		0.00
Argentina Government Interna 0.750% due 09/07/2030	18,162	7,296		CAYMAN ISLANDS				Tencent Holdings Ltd. 3.840% due 22/04/2051	200	150	0.00
1.000% due 09/07/2029 3.500% due 09/07/2041	11,837 54,655	4,726 18,671		ASSET-BACKED SECURITIES				Zhongsheng Group Holdings L			
3.625% due 09/07/2035 4.250% due 09/01/2038	59,367 43,156	20,245 17,156		Betony CLO Ltd. 6.732% due 30/04/2031	1.877	1,877	0.05	3.000% due 13/01/2026	3,900	3,637 113,511	
Provincia de Buenos Aires 6.375% due 01/09/2037	5,000	1,927		CIFC Funding Ltd.	, -	•	0.03	Total Cayman Islands		124,786	3.24
Provincia de Cordoba	,	,		6.657% due 18/04/2031 Dryden CLO Ltd.	982	981	0.03	CHILE			
6.875% due 10/12/2025 Provincia de la Rioja	1,527	1,390	0.04	6.775% due 15/01/2031	319	319	0.01	CORPORATE BONDS & NOTE	S		
6.500% due 24/02/2028 Provincia de Neuguen	6,321	3,666	0.09	Dryden Senior Loan Fund 6.852% due 15/08/2030	2,023	2,022	0.05	Banco del Estado de Chile 2.704% due 09/01/2025	4,300	4,162	0.11
6.750% due 27/04/2030 Total Argentina	2,210 _	1,901 76,978		Golub Capital Partners CLO 26 6.697% due 20/04/2031	937	938	0.02	Banco Santander Chile 2.700% due 10/01/2025	5,200	5,061	0.13
3	-	70,970	2.00	KKR CLO Ltd. 6.655% due 15/04/2031	951	950	0.02	Corp. Nacional del Cobre de Cl 3.625% due 01/08/2027	hile 6,700	6,361	0.16
AZERBAIJAN CORPORATE BONDS & NOTES				6.785% due 16/10/2030	1,357	1,358	0.04	4.500% due 01/08/2047	3,200	2,633	0.07
SOCAR Turkey Enerji AS Via Sto				Northwoods Capital Ltd. 7.246% due 15/06/2031	976	978	0.03	4.875% due 04/11/2044 (j) 5.125% due 02/02/2033	5,600 2,800	4,877 2,718	0.07
7.230% due 17/03/2026 Southern Gas Corridor CJSC	12,500	12,406	0.32	Voya CLO Ltd. 6.608% due 19/04/2031	880	879	0.02	5.950% due 08/01/2034 6.150% due 24/10/2036	4,400 1,000	4,472 1,026	
6.875% due 24/03/2026	26,700 _	27,162		Wind River CLO Ltd.	905	005	0.02	6.300% due 08/09/2053 Embotelladora Andina S.A.	8,100	8,236	0.21
COMEDETICAL ISCUES	-	39,568	1.03	6.707% due 18/07/2031	903	11,207	0.02 0.29	3.950% due 21/01/2050	3,900	2,977	0.08
SOVEREIGN ISSUES Azerbaijan Government Interna	ational Bon	d		CONVERTIBLE BONDS & NO	TES			Empresa de los Ferrocarriles d 3.068% due 18/08/2050	1,500		0.02
4.750% due 18/03/2024 Total Azerbaijan	3,239	3,227 42,795		Sunac China Holdings Ltd. 1.000% due 30/09/2032	880	68	0.00	3.830% due 14/09/2061 Empresa de Transporte de Pas			
BAHRAIN	-	,		CORPORATE BONDS & NOTE	- :c			3.650% due 07/05/2030 Empresa Nacional del Petroleo	1,600	1,475	0.04
SOVEREIGN ISSUES				AAC Technologies Holdings, II				3.450% due 16/09/2031 4.500% due 14/09/2047	8,700 3,000	7,342 2,269	
Bahrain Government Internation		10,685	0.20	2.625% due 02/06/2026 Bioceanico Sovereign Certifica	4,600	4,093	0.11	6.150% due 10/05/2033	6,300	6,328	
4.250% due 25/01/2028 5.625% due 30/09/2031	11,300 700 _	660	0.01	0.000% due 05/06/2034 (c)	12,669	9,077	0.24	GNL Quintero S.A. 4.634% due 31/07/2029	6,566	6,463	0.17
Total Bahrain	-	11,345	0.29	Country Garden Holdings Co. 2.700% due 12/07/2026 ^	Ltd. 500	38	0.00			72,131	1.87
BRAZIL				3.125% due 22/10/2025 ^ 5.400% due 27/05/2025 ^	400 1,300		0.00	SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES Banco do Brasil S.A.				6.150% due 17/09/2025 ^	900		0.00	Chile Government International 3.100% due 07/05/2041	al Bond 3.000	2,291	0.06
3.250% due 30/09/2026	2,700	2,565		Gaci First Investment Co. 4.875% due 14/02/2035	1,300	1,273	0.03	3.240% due 06/02/2028	600	572	0.02
8.500% due 29/07/2026 MXN Brazil Minas SPE Via State of N	N 294,000 Iinas Gerai s	16,337	0.43	5.000% due 13/10/2027 (j) 5.125% due 14/02/2053	22,200 15,600	22,438 14,167		3.250% due 21/09/2071 4.340% due 07/03/2042	11,900 11,300	8,019 10,131	0.26
5.333% due 15/02/2028 S CSN Inova Ventures	\$ 25,095	24,727	0.64	ICD Funding Ltd.				4.950% due 05/01/2036 5.330% due 05/01/2054	8,400 3,241	8,322 3,232	
6.750% due 28/01/2028	15,800	15,450	0.40	3.223% due 28/04/2026 Interoceanica Finance Ltd.	8,230	7,765	0.20			32,567	0.85
Odebrecht Oil & Gas Finance Lt 0.000% due 29/01/2024 (c)(f)	td. 14,563	500	0.01	0.000% due 30/11/2025 (c) 0.000% due 15/05/2030 (c)	401 6,095	373 4,190	0.01	Total Chile	-	104,698	2.72
Vale S.A. 0.000% (f) BR	L 188,860	13,773	0.36	7.860% due 15/05/2030 Kaisa Group Holdings Ltd.	3,350	3,427	0.09	CHINA	SHARES		
·	,	73,352		8.500% due 30/06/2022 ^	600		0.00	COMMON STOCKS			
SOVEREIGN ISSUES				9.375% due 30/06/2024 ^ 9.750% due 28/09/2023 ^	4,100 3,200	117	0.01	Sunac Services Holdings Ltd.	,121,446	922	0.03
Brazil Government Internation 4.750% due 14/01/2050		3,631	0.00	11.250% due 09/04/2022 ^ 11.500% due 30/01/2023 ^	1,100		0.00	Holdings Etd.	PAR	300	0.03
4.750% due 14/01/2050	\$ 4,700 _	76,983		11.700% due 11/11/2025 ^ 11.950% due 12/11/2023 ^	3,300 2,600	119	0.00	CORPORATE BONDS & NOTE	(000S)		
BULGARIA				KSA Sukuk Ltd.	,			Yango Justice International Ltd	d.		
SOVEREIGN ISSUES				5.268% due 25/10/2028 Lima Metro Line Finance Ltd.	12,300	12,790	0.33	7.500% due 15/04/2024 ^ \$ Total China	4,700	26 1,014	0.00
Bulgaria Government Internati 4.375% due 13/05/2031	onal Bond € 3,800	4,419	0.11	4.350% due 05/04/2036 5.875% due 05/07/2034	350 1,004		0.01	. otal Clinia		1,017	0.03
	-,	.,		3.013 /0 duc 03/01/2034	1,004	334	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S) <i>F</i>	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS
COLOMBIA				EGYPT			5.050% due 27/01/2027 \$ 6.850% due 02/07/2024	1,300 \$ 2,200	861 2,131	0.02
CORPORATE BONDS & NOTES Banco Davivienda S.A.				SOVEREIGN ISSUES Egypt Government International Bond			Huarong Finance Co. Ltd.	2/200	•	
6.650% due				4.750% due 11/04/2025 € 2,452	\$ 2,473		3.875% due 13/11/2029 4.500% due 29/05/2029	300 3,650	255 3,237	
22/04/2031 (f)(h) \$	900 \$	645	0.02	5.250% due 06/10/2025 (j) \$ 6,000 5.625% due 16/04/2030 € 1,670	5,471 1,183		5.000% due 19/11/2025	3,700	3,574	0.09
Ecopetrol S.A. 4.625% due 02/11/2031	9,800	8,324	0.22	5.750% due 29/05/2024 (j) \$ 800	784	0.02	5.500% due 16/01/2025	200 _	198	
5.375% due 26/06/2026	2,200	2,159	0.05	6.375% due 11/04/2031 € 20,000 6.875% due 30/04/2040 \$ 5.100	14,262 3.097			-	13,205	0.35
5.875% due 28/05/2045 6.875% due 29/04/2030	3,100 200	2,452 198		7.053% due 15/01/2032 6,100	4,197	0.11	SOVEREIGN ISSUES			
7.375% due 18/09/2043	2,400	2,294		7.300% due 30/09/2033 16,200 7.500% due 16/02/2061 6,500	10,742 3,817		Airport Authority Hong Kong 2.100% due 08/03/2026 (f)	7,500	7,009	O 10
	_	16,072	0.42	7.625% due 29/05/2032 11,800	8,231	0.21	2.625% due 04/02/2051	1,000		0.18
SOVEREIGN ISSUES				7.903% due 21/02/2048 22,000 8.150% due 20/11/2059 2,100	13,328 1,296		4.875% due 12/01/2030	9,100	9,259	0.24
Colombia Government Internat		40.660		8.500% due 31/01/2047 10,300	6,437	0.17	Hong Kong Government Internat 3.750% due 07/06/2032 €	ional Bon 7,700	8,902	0.23
3.125% due 15/04/2031 3.875% due 15/02/2061 (j)	15,507 13,000	12,663 8,130	0.33	8.750% due 30/09/2051 2,000 8.875% due 29/05/2050 12,300	1,270 7,873				25,863	
4.125% due 15/05/2051	13,700	9,151	0.24	Total Egypt	84,461	2.20	Total Hong Kong	_	39,068	1.02
4.500% due 28/01/2026 4.500% due 15/03/2029	7,900 400	7,790 376	0.20	EL SALVADOR			HUNGARY			
5.000% due 15/06/2045 5.200% due 15/05/2049	3,400	2,650	0.07 0.26	SOVEREIGN ISSUES			CORPORATE BONDS & NOTES			
5.625% due 26/02/2044	12,700 4,800	9,963 4,051		El Salvador Government International Bo	nd		MVM Energetika Zrt			
7.375% due 18/09/2037 7.500% due 02/02/2034	1,400 5,800	1,458 6,136		6.375% due 18/01/2027 1,100 7.125% due 20/01/2050 12,707	976 9,048	0.03	7.500% due 09/06/2028 \$	5,600 _	5,859	0.15
8.000% due 14/11/2035	4,300	4,713		7.625% due 21/09/2034 3,800	2,829	0.07	SOVEREIGN ISSUES			
8.750% due 14/11/2053	3,600	4,148		7.625% due 01/02/2041 530 8.250% due 10/04/2032 2,610	400 2,222	0.01	Hungarian Development Bank	15 200	15 770	0.44
Total Colombia	_	71,229 87,301	1.85	8.625% due 28/02/2029 185	166	0.00	6.500% due 29/06/2028 Hungary Government Internation	15,300	15,778	0.41
	_	07,501	2.21	9.500% due 15/07/2052 1,400 Total El Salvador	1,173 16,814		3.125% due 21/09/2051	2,500	1,703	
COSTA RICA					10,014	0.44	5.250% due 16/06/2029 5.500% due 16/06/2034	8,400 700	8,463 713	
SOVEREIGN ISSUES				GABON			6.125% due 22/05/2028	4,300	4,478	0.12
Costa Rica Government Interna 5.625% due 30/04/2043	tional Bond 3.000	a 2,765	0.07	SOVEREIGN ISSUES			6.250% due 22/09/2032 6.750% due 25/09/2052	7,000 3,500	7,486 3.925	
7.300% due 13/11/2054	6,300	6,851	0.18	Gabon Government International Bond 6.375% due 12/12/2024 540	520	0.01	7.625% due 29/03/2041	5,000	5,991	
Total Costa Rica	_	9,616	0.25	6.625% due 06/02/2031 400		0.01	Magyar Export-Import Bank 6.000% due 16/05/2029 €	8,400	9,871	0.26
DOMINICAN REPUBLIC				Total Gabon	855	0.02		5,500	5,604	0.15
SOVEREIGN ISSUES				GEORGIA			T - 10	_	64,012	
Dominican Republic Central Bar 12.000% due 03/10/2025 DOP		854	0.02	CORPORATE BONDS & NOTES			Total Hungary	_	69,871	1.82
13.000% due 05/12/2025	787,600 350,100	14,226 6,340	0.37	Georgian Railway JSC 4.000% due 17/06/2028 300	277	0.01	INDIA CORPORATE BONDS & NOTES			
Dominican Republic Governmer 4.875% due 23/09/2032 \$	nt Internati 6,200	onal Bond 5,660		GHANA			NTPC Ltd.			
5.300% due 21/01/2041	7,700	6,679	0.17	SOVEREIGN ISSUES			3.750% due 03/04/2024 Reliance Industries Ltd.	2,000	1,991	0.05
5.500% due 27/01/2025 5.500% due 22/02/2029	9,600 17,500	9,564 17,150		Ghana Government International Bond 6.375% due 11/02/2027 ^ 11,100	4,985	0.13	2.875% due 12/01/2032	2,400	2,058	0.06
5.875% due 30/01/2060	7,650	6,636	0.17	7.625% due 16/05/2029 ^ 800	351	0.01		_	4,049	0.11
5.950% due 25/01/2027 6.000% due 19/07/2028	16,600 12,400	16,697 12,450		7.750% due 07/04/2029 ^ 6,800 7.875% due 11/02/2035 ^ 4,029	2,990 1,774		SOVEREIGN ISSUES			
6.000% due 22/02/2033	10,800	10,679	0.28	8.125% due 26/03/2032 ^ 6,100 8.625% due 07/04/2034 ^ 12,600	2,698 5,533		Export-Import Bank of India			
6.400% due 05/06/2049 6.875% due 29/01/2026	250 8,600	236 8,775		8.750% due 11/03/2061 ^ 12,000	760	0.02	3.375% due 05/08/2026 3.875% due 12/03/2024	600 4,100	577 4,087	0.01
7.450% due 30/04/2044	100	106		8.875% due 07/05/2042 ^ 1,600 8.950% due 26/03/2051 ^ 4,600	691 1,998	0.02	3.07370 duc 12/03/2024	4,100	4,664	
	207,150 320,900	3,572 5,981		Total Ghana	21,780		Total India	_	8,713	0.23
	420,200 326,900	8,829 6,811		GUATEMALA			INDONESIA			
Total Dominican Republic		141,245		SOVEREIGN ISSUES			CORPORATE BONDS & NOTES			
ECUADOR				Guatemala Government International Bo			Indonesia Asahan Aluminium PT			
CORPORATE BONDS & NOTES				4.375% due 05/06/2027 8,200 4.500% due 03/05/2026 6,900	7,884 6,716	0.20	5.450% due 15/05/2030 5.800% due 15/05/2050	8,000 3,000	8,080 2,918	
Ecuador Social Bond SARL				4.650% due 07/10/2041 800	656	0.02	LLPL Capital Pte. Ltd.	•		
0.000% due 30/01/2035 (c) \$	622	472	0.01	4.875% due 13/02/2028 7,120 5.375% due 24/04/2032 300	6,948 291	0.18	6.875% due 04/02/2039 Pelabuhan Indonesia Persero PT	885	854	0.02
SOVEREIGN ISSUES				6.600% due 13/06/2036 7,400	7,640		4.250% due 05/05/2025	6,500	6,381	
Ecuador Government Internatio		1 567	0.04	Total Guatemala	30,135	0.78	4.875% due 01/10/2024 5.375% due 05/05/2045	3,100 3,693	3,079 3,594	
0.000% due 31/07/2030 (c) 2.500% due 31/07/2040	5,432 23,343	1,567 7,470		HONG KONG			Pertamina Persero PT	3,033	5,554	0.03
3.500% due 31/07/2035 6.000% due 31/07/2030	33,551 44,006	12,062 20,595		CORPORATE BONDS & NOTES			1.400% due 09/02/2026 4.175% due 21/01/2050	600 5,000	557 4,183	
0.000 /0 due 3 1/0//2030	44,000	41,694		AIA Group Ltd. 3.200% due 16/09/2040 900	684	0.02	5.625% due 20/05/2043	1,800	1,825	0.05
Total Ecuador		42,166		Fortune Star BVI Ltd.			6.000% due 03/05/2042 6.450% due 30/05/2044	18,900 12,400	19,949 13,607	
				3.950% due 02/10/2026 € 3,000 5.000% due 18/05/2026 \$ 200	2,118 147	0.06	6.500% due 07/11/2048	9,500	10,642	
				200	/					

Schedule of Investments Emerging Markets Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
4.125% due 15/05/2027	\$ 16,800 5,600	\$ 13,032 5,452	0.14	SOVEREIGN ISSUES Ivory Coast Government Internati 4.875% due 30/01/2032 € 6.625% due 22/03/2048	onal Bond 6,300 \$ 300			Constellation Oil Services Holdin 4.000% PIK) 3.000% due 31/12/2026 (a) \$ FORESEA Holding S.A.			
4.375% due 05/02/2050 5.250% due 24/10/2042 5.250% due 15/05/2047 6.150% due 21/05/2048	2,900 2,300 8,400 2,700	2,404 2,179 7,888 2,773	0.06 0.20 0.07	Total Ivory Coast JAMAICA	_	6,150 9,358		7.500% due 15/06/2030 Greensaif Pipelines Bidco SARL 6.129% due 23/02/2038 6.510% due 23/02/2042	6,316 4,700 4,600	5,855 4,909 4,871	0.13
6.250% due 25/01/2049 SOVEREIGN ISSUES	7,800	8,131 117,528		CORPORATE BONDS & NOTES TransJamaican Highway Ltd. 5.750% due 10/10/2036 \$	2 216	2,820	0.07	Guara Norte SARL 5.198% due 15/06/2034 Petrorio Luxembourg Trading S.		12,191	
Indonesia Government Interna 4.750% due 18/07/2047 (j)	2,700	2,680		JAPAN	3,216	2,020	0.07	6.125% due 09/06/2026 TMS Issuer SARL 5.780% due 23/08/2032	7,100 6,600	6,977 6,902	
5.350% due 11/02/2049 5.650% due 11/01/2053 6.625% due 17/02/2037 6.750% due 15/01/2044	200 800 5,900 7,000			CORPORATE BONDS & NOTES Mitsubishi UFJ Financial Group, In 5.063% due 12/09/2025		16,442	0.43	Unigel Luxembourg S.A. 8.750% due 01/10/2026^	3,900 _	1,073 56,196	1.46
7.750% due 17/01/2038 Perusahaan Penerbit SBSN Ind 3.800% due 23/06/2050	1,000 lonesia 7,000	1,285 5,862	0.15	JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTES				Total Luxembourg MACEDONIA		68,788	1.79
Total Indonesia		26,491 144,019		Corsair International Ltd. 8.802% due 28/01/2027 € 9.152% due 28/01/2029 Total Jersey, Channel Islands	15,900 6,900	17,564 7,622 25,186	0.20	SOVEREIGN ISSUES North Macedonia Government I 6.960% due 13/03/2027 €	Internatio 7,700	nal Bond 8,907	0.23
INTERNATIONAL LOAN PARTICIPATIONS AND Project Mercury	ASSIGNI	MENTS		JORDAN		23,100	0.03	MALAYSIA CORPORATE BONDS & NOTES			
8.127% due 11/08/2030 state Oil Co. of the Azerbaijan	€ 6,700 Republic \$ 500		0.20	Jordan Government International 4.950% due 07/07/2025 \$ 5.750% due 31/01/2027	Bond 2,200 2.400	2,158 2,364		Axiata SPV2 Bhd. 2.163% due 19/08/2030 \$ Khazanah Capital Ltd.	1,900	1,618	
Total International		7,920	0.21	6.125% due 29/01/2026 7.375% due 10/10/2047	6,250 700	6,245 624	0.16 0.02	4.876% due 01/06/2033 Khazanah Global Sukuk Bhd. 4.687% due 01/06/2028	6,100 8,200	6,133 8,230	
SOVEREIGN ISSUES Iraq Government International		2.464	0.00	Total Jordan KAZAKHSTAN		11,391	0.30	Petronas Capital Ltd. 4.550% due 21/04/2050 Total Malaysia	9,700 _	8,928 24,909	
5.800% due 15/01/2028	3,375	3,164	0.08	CORPORATE BONDS & NOTES							
INCLAND				KazMunayGas National Co. JSC 3 500% due 14/04/2033	1 800	1 500	0.04	MEXICO	SHARES		
ASSET-BACKED SECURITIES Avoca Static CLO DAC	€ 1700	1 877	0.05	3.500% due 14/04/2033 4.750% due 19/04/2027	15,490	1,500 16,177 13,617 4,058	0.42 0.35	MEXICO COMMON STOCKS Hipotecaria Su Casita S.A.	SHARES		
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTES		1,877	0.05	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030	16,600 15,490 4,300 ational Ltd 5,400	16,177 13,617 4,058 d. 4,463	0.42 0.35 0.10 0.12	COMMON STOCKS	39,443 2,622		0.00
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir	suance PL \$ 6,600 Issuer Ire	C 396 land DAC	0.01	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan	16,600 15,490 4,300 ational Ltd 5,400	16,177 13,617 4,058 d.	0.42 0.35 0.10 0.12	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos	39,443 2,622 _ PAR	1	
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h)	suance PL \$ 6,600	C 396 land DAC 18,478 4,512	0.01 0.48 0.12	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan	16,600 15,490 4,300 ational Ltd 5,400	16,177 13,617 4,058 d. 4,463	0.42 0.35 0.10 0.12 1.03	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b)	39,443 2,622 _ - PAR (0005)	1	0.00
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland	suance PL \$ 6,600 Issuer Ire 19,815	C 396 land DAC 18,478	0.01 0.48 0.12 0.61	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International 16.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032	16,600 15,490 4,300 ational Ltd 5,400	16,177 13,617 4,058 d. 4,463 39,815 3,652 2,258 734 1,725	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h)	39,443 2,622	1	0.00 0.00 0.09 0.08
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland ISRAEL CORPORATE BONDS & NOTE:	suance PL: \$ 6,600 Issuer Ire 19,815	C 396 land DAC 18,478 4,512 23,386	0.01 0.48 0.12 0.61	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International 16.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028	16,600 15,490 4,300 ational Ltc 5,400	16,177 13,617 4,058 d. 4,463 39,815 3,652 2,258 734	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h)	39,443 2,622	3,494 2,968	0.00 0.00 0.09 0.08 0.13
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland ISRAEL CORPORATE BONDS & NOTE: Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) Israel Electric Corp. Ltd.	suance PL' \$ 6,600 Issuer Ire 19,815 10,373	C 396 land DAC 18,478 4,512 23,386 25,263	0.01 0.48 0.12 0.61 0.66	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International (6.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya LEBANON SOVEREIGN ISSUES Lebanon Government International	16,600 15,490 4,300 ational Ltd 5,400 ———————————————————————————————————	16,177 13,617 4,058 di. 4,463 39,815 3,652 2,258 734 1,725 8,369	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052	39,443 2,622 PAR (000S) 4,100 3,000 5,400 d 5,700 13,920 1,000	3,494 2,968 5,102 5,008	0.00 0.00 0.09 0.08 0.13
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland ISRAEL CORPORATE BONDS & NOTE: Bank Hapoalim B.M. 3.255% due 21/01/2032 (h)	\$ suance PL' \$ 6,600 Issuer Ire 19,815 10,373 \$ 9,900 5,000 200	C 396 land DAC 18,478 4,512 23,386 25,263	0.01 0.48 0.12 0.61 0.66	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International 16.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya LEBANON SOVEREIGN ISSUES	16,600 15,490 4,300 ational Ltd 5,400 ———————————————————————————————————	16,177 13,617 4,058 d. 4,463 39,815 3,652 2,258 734 1,725	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052 Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^	39,443 2,622 PAR (000S) 4,100 3,000 5,400 d 5,700 13,920 1,000	3,494 2,968 5,102 5,008 0 0	0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland ISRAEL CORPORATE BONDS & NOTE: Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5.000% due 12/11/2024	\$ ssuance PL \$ 6,600 Issuer Ire 19,815 10,373 \$ 9,900 5,000	C 396 land DAC 18,478 4,512 23,386 25,263	0.01 0.48 0.12 0.61 0.66 0.22 0.12 0.01 0.05 0.17	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International 16.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya LEBANON SOVEREIGN ISSUES Lebanon Government International 8.250% due 17/05/2034 ^	16,600 15,490 4,300 ational Ltd 5,400 ———————————————————————————————————	16,177 13,617 4,058 di. 4,463 39,815 3,652 2,258 734 1,725 8,369	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052 Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V 4.750% due 06/08/2050 Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 02/06/2041	39,443 2,622	3,494 2,968 5,102 5,008 0 0 3,148 1,453 1,255 19,307 1,366	0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.08
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland ISRAEL CORPORATE BONDS & NOTE: Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5.000% due 12/11/2024 Leviathan Bond Ltd. 6.125% due 30/06/2025 6.500% due 30/06/2027	ssuance PL' \$ 6,600 Issuer Ire 19,815 10,373 \$ 9,900 5,000 200 2,100 6,800	C 396 land DAC 18,478 4,512 23,386 25,263 8,606 4,692 198 2,041 6,414	0.01 0.48 0.12 0.61 0.66 0.22 0.12 0.01 0.05 0.17	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International 16.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya LEBANON SOVEREIGN ISSUES Lebanon Government International 8.250% due 17/05/2034 ^ LUXEMBOURG COMMON STOCKS DrillCo Holding Lux S.A. (b) 1.5	16,600 15,490 4,300 4,300 ational Ltc 5,400 Bond 3,750 2,400 800 1,900 shares 43,033 64,034	16,177 13,617 4,058 d. 4,463 39,815 3,652 2,258 734 1,725 8,369	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.02	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052 Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V. 1.750% due 06/08/2050 Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 02/06/2041 6.625% due 15/06/2035 6.625% due 15/06/2038 6.700% due 16/02/2032	39,443 2,622	3,494 2,968 5,102 5,008 0 3,148 1,453 1,255 19,307 1,366 6,030 141 10,435	0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.04 0.03 0.50 0.04 0.16 0.16 0.00 0.27
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland ISRAEL CORPORATE BONDS & NOTE: Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5.000% due 12/11/2024 Leviathan Bond Ltd. 6.125% due 30/06/2025 6.500% due 30/06/2027 SOVEREIGN ISSUES Israel Government Internation 5.000% due 30/10/2026 (j) Total Israel	ssuance PL' \$ 6,600 Issuer Ire 19,815 10,373 \$ 9,900 5,000 200 2,100 6,800	C 396 land DAC 18,478 4,512 23,386 25,263 8,606 4,692 198 2,041 6,414	0.01 0.48 0.12 0.61 0.66 0.22 0.12 0.01 0.05 0.17 0.57	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International 16.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya LEBANON SOVEREIGN ISSUES Lebanon Government International 8.250% due 17/05/2034 ^ LUXEMBOURG COMMON STOCKS DrillCo Holding Lux S.A. (b) 1.0 rillCo Holding Lux S.A. (b) 3.0 rillCo Holding Lux S.A. (b) 1.0 rillCo Holding Lux S.A. (b) 3.0 rillCo Holding Lux	16,600 15,490 4,300 4,300 ational Ltc 5,400 Bond 3,750 2,400 800 1,900 shares 43,033 64,034	16,177 13,617 4,058 d. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.02	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052 Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V 4.750% due 06/08/2050 Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2048 \$ 6.500% due 12/02/2048 \$ 6.500% due 02/06/2041 6.625% due 15/06/2035 6.625% due 15/06/2035 6.625% due 21/09/2047 6.840% due 23/01/2030 6.950% due 28/01/2060 7.690% due 23/01/2050	39,443 2,622	3,494 2,968 5,102 5,008 0 3,148 1,453 1,255 19,307 1,366 6,030 141 10,435 11,263 24,474	0.00 0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.08 0.04 0.03 0.50 0.04 0.16 0.00 0.27 0.29 0.01 1.23
ASSET-BACKED SECURITIES Avoca Static CLO DAC 5.690% due 15/10/2030 CORPORATE BONDS & NOTE: Alfa Bank AO Via Alfa Bond Iss 5.950% due 15/04/2030 ^(h) Republic of Angola Via Avenir 6.927% due 19/02/2027 Saderea DAC 12.500% due 30/11/2026 ^ Total Ireland ISRAEL CORPORATE BONDS & NOTE: Bank Hapoalim B.M. 3.255% due 21/01/2032 (h) Israel Electric Corp. Ltd. 4.250% due 14/08/2028 5.000% due 12/11/2024 Leviathan Bond Ltd. 6.125% due 30/06/2025 6.500% due 30/06/2027 SOVEREIGN ISSUES Israel Government Internation 5.000% due 30/10/2026 (j)	ssuance PL \$ 6,600 Issuer Ire 19,815 10,373 S 9,900 5,000 200 2,100 6,800 aal Bond € 39,500	8,606 4,692 1981 2,041 6,414 21,951 44,656 66,607	0.01 0.48 0.12 0.61 0.66 0.22 0.12 0.01 0.05 0.17 0.57	3.500% due 14/04/2033 4.750% due 19/04/2027 5.750% due 19/04/2047 6.375% due 24/10/2048 Tengizchevroil Finance Co. Interna 3.250% due 15/08/2030 Total Kazakhstan KENYA SOVEREIGN ISSUES Kenya Government International 16.875% due 24/06/2024 7.000% due 22/05/2027 7.250% due 28/02/2028 8.000% due 22/05/2032 Total Kenya LEBANON SOVEREIGN ISSUES Lebanon Government International 8.250% due 17/05/2034 ^ LUXEMBOURG COMMON STOCKS DrillCo Holding Lux S.A. (b) 1.0 rillCo Holding Lux S.A. (b) (i) 3.1 Total Common Stocks	16,600 15,490 4,300 4,300 ational Ltc 5,400 800 1,900 1,900 SHARES 43,033 64,034 PAR (0005)	16,177 13,617 4,058 d. 4,463 39,815 3,652 2,258 734 1,725 8,369 604	0.42 0.35 0.10 0.12 1.03 0.10 0.06 0.02 0.04 0.22 0.02 0.09 0.24 0.33	COMMON STOCKS Hipotecaria Su Casita S.A. de C.V. (b) Urbi Desarrollos Urbanos S.A.B. de C.V. (b) Total Common Stocks CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (f)(h) \$ 6.750% due 27/09/2024 (f)(h) 7.500% due 27/06/2029 (f)(h) Comision Federal de Electricida 6.264% due 15/02/2052 Corp. GEO S.A.B. de C.V. 8.875% due 25/09/2014 ^ 9.250% due 30/06/2020 ^ Industrias Penoles S.A.B. de C.V 4.750% due 06/08/2050 Petroleos Mexicanos 3.625% due 24/11/2025 € 4.875% due 21/02/2028 6.350% due 12/02/2028 6.350% due 12/02/2048 \$ 6.500% due 02/06/2031 6.625% due 15/06/2038 6.700% due 16/02/2032 6.750% due 21/09/2047 6.840% due 23/01/2030 6.950% due 28/01/2060	39,443 2,622	3,494 2,968 5,102 5,008 0 0 3,148 1,255 19,307 1,366 6,030 141 10,435 11,263 241 19,563	0.00 0.09 0.08 0.13 0.13 0.00 0.00 0.00 0.04 0.03 0.50 0.04 0.16 0.17 0.29 0.01 0.29 0.01 0.29 0.29 0.29 0.20 0.29 0.20 0.20 0.20 0.30

DESCRIPTION SOVEREIGN ISSUES	PAR VALUE (000S) (000S)		DESCRIPTION OMAN	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.750% due 19/04/2071 3.771% due 24/05/2061 4.000% due 30/11/2028 (e) MXN 12/ 5.000% due 27/04/2051 (j) \$ 14/ 5.750% due 12/10/2110	3,393 \$ 13,734 0,381 45,003 0,200 6,168 6,400 10,489 1,441 7,186	1.17 0.16 0.27 0.19 0.32 1.25	5.625% due 17/01/2028 6.000% due 01/08/2029 1 6.250% due 25/01/2031 6.500% due 08/03/2047 6.750% due 28/10/2027 1 6.750% due 17/01/2048 7.000% due 25/01/2051	1,100 \$ 6,690 6,100 7,000 3,473 3,300 3,900 2,400	1,093 0.03 6,830 0.18 16,715 0.43 7,377 0.19 3,552 0.09 14,066 0.36 4,091 0.11 2,597 0.07 56,321 1.46	Peru Government International 3.230% due 28/07/2121 3.600% due 15/01/2072 6.550% due 14/03/2037 8.750% due 21/11/2033 Total Peru PHILIPPINES SOVEREIGN ISSUES Philippines Government Interna	\$ 1,900 \$ 2,600 14,243 185	1,840 15,907 234 19,167 46,908	0.05 0.41 0.01 0.50
6.350% due 09/02/2035	5,700 16,487 1,570 4,970 165,658 320,655	0.43 0.13 4.31	7.375% due 08/04/2031 8.250% due 15/04/2024	5,952 4,747 5,439 2,866	4,220 0.11 3,258 0.08 3,334 0.09 2,725 0.07 16,658 0.43	2.650% due 10/12/2045 2.950% due 05/05/2045 3.700% due 01/03/2041 5.000% due 17/07/2033 6.375% due 23/10/2034 9.500% due 02/02/2030 Total Philippines	7,400 1,600 650 6,800 847 4,179	5,280 1,205 559 6,997	0.03 0.01 0.18 0.03 0.14
Mongolia Government Internation 7.875% due 05/06/2029	nal Bond 1,3001,331	0.03	Pakistan Water & Power Developn	nent Auth 5,020	•	POLAND SOVEREIGN ISSUES			
OCP S.A. 3.750% due 23/06/2031 10 5.125% due 23/06/2051 20	0,650 9,184 1,300 3,275 12,459	0.09	Banco General S.A.	7,100	5,416 0.14 344 0.01	Bank Gospodarstwa Krajowego 6.250% due 31/10/2028 Poland Government Internation 4.875% due 04/10/2033 5.500% due 16/11/2027 5.500% due 04/04/2053 Total Poland	8,000	8,459 13,618 10,657 9,931 42,665	0.35 0.28 0.26
Morocco Government Internations 5.500% due 11/12/2042 Total Morocco	al Bond 9,000 8,212 20,671		Banco Nacional de Panama	400 8,300 6,100	7,137 0.19 4,533 0.12 17,430 0.46	QATAR CORPORATE BONDS & NOTES QatarEnergy	45.000		
),6009,636	0.25	4.500% due 15/05/2047	1,400 9,900 6,100	842 0.02 6,656 0.17 4,349 0.11	1.375% due 12/09/2026 2.250% due 12/07/2031 3.125% due 12/07/2041 3.300% due 12/07/2051 3.300% due 12/07/2051 (j) Ras Laffan Liquefied Natural Ga	15,800 9,000 27,350 1,200 41,100 ss Co. Ltd.	14,519 7,673 21,082 879 30,111	0.20 0.55 0.02
NAMIBIA SOVEREIGN ISSUES Namibia Government Internationa 5.250% due 29/10/2025 NETHERLANDS		0.15	4.500% due 01/04/2056 4.500% due 19/01/2063 6.400% due 14/02/2035 6.700% due 26/01/2036 6.853% due 28/03/2054	6,600 3,400 8,200 3,900 3,800 5,400 2,500	4,596 0.12 2,292 0.06 5,385 0.14 13,602 0.35 3,775 0.10 5,066 0.13 2,501 0.07	5.838% due 30/09/2027 6.332% due 30/09/2027 SOVEREIGN ISSUES	1,037 258 _ -	1,056 264 75,584	0.01
CORPORATE BONDS & NOTES Metinvest BV 8.500% due 23/04/2026 Prosus NV	5,700 4,018 2,400 2,294		8.125% due 28/04/2034 8.875% due 30/09/2027 Total Panama	300 1,700	319 0.01 1,862 0.05 51,245 1.33 68,675 1.79	Qatar Government Internationa 4.400% due 16/04/2050 4.625% due 02/06/2046 4.817% due 14/03/2049 5.103% due 23/04/2048	7,100 300 1,800 12,280	6,558 287 1,756 12,460 21,061	0.01 0.05 0.32
3.257% due 19/01/2027 \$ 2 3.832% due 08/02/2051 2	1,200 1,017 2,400 2,219 2,100 1,321 1,600 1,051 11,920	0.06 0.03 0.03	PARAGUAY SOVEREIGN ISSUES Paraguay Government Internation 2.739% due 29/01/2033 3.849% due 28/06/2033	1,900 2,200	1,568 0.04 1,957 0.05	Total Qatar ROMANIA SOVEREIGN ISSUES Romania Government Internation	onal Bond	96,645	2.51
NIGERIA CORPORATE BONDS & NOTES BOI Finance BV 7.500% due 16/02/2027 € 14	1,40014,663	0.38	5.400% due 30/03/2050 5.850% due 21/08/2033 6.100% due 11/08/2044 Total Paraguay	1,800 4,400 3,600 2,400	1,778 0.05 3,924 0.10 3,666 0.10 2,364 0.06 15,257 0.40	2.000% due 08/12/2026 (j) 2.125% due 07/03/2028 (j) 2.625% due 02/12/2040 (j) 2.875% due 13/04/2042 (j) 5.000% due 27/09/2026 (j)	€ 5,600 3,600 7,400 3,400 13,300	5,824 3,617 5,519 2,551 15,103	0.09 0.14 0.07 0.39
6.500% due 28/11/2027 7.143% due 23/02/2030 7.375% due 28/09/2033 7.625% due 28/11/2047 7.696% due 23/02/2038 7.875% due 16/02/2032 8.250% due 28/09/2051	2,000 1,778 3,544 3,249 5,800 5,241	0.14 0.01 0.20 0.10 0.19 0.09 0.07	InRetail Consumer 3.250% due 22/03/2028 \$ Petroleos del Peru S.A. 4.750% due 19/06/2032	4,200 4,600 2,600 7,869	3,869 0.10 4,132 0.11 1,869 0.05 11,025 0.28	6.375% due 18/09/2033 (j) 7.625% due 17/01/2053 Total Romania RUSSIA SOVEREIGN ISSUES Russia Government Internation: 1.125% due 20/11/2027 ^ 5.250% due 23/06/2047 ^ 7.500% due 31/03/2030 ^	\$ 4,050 € 11,400 \$ 9,500 _ - - al Bond € 100 \$ 200 174 _	71 114	0.35 0.28 1.58 0.00 0.00 0.00
Total Nigeria	50,661	1.32		_	27,741 0.72	Total Russia	_	230	0.01

DESCRIPTION SAUDI ARABIA	PAR (000S)		% OF NET SETS	DESCRIPTION 5.000% due 12/10/2046	PAR (000S) \$ 10,200 \$	FAIR % OF VALUE NET (000S) ASSETS 7,579 0.20	DESCRIPTION THAILAND	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOTES				5.375% due 24/07/2044	400	320 0.01	CORPORATE BONDS & NOTES			
Saudi Arabian Oil Co. 1.625% due 24/11/2025 \$ 2.250% due 24/11/2030 2.875% due 16/04/2024 3.500% due 16/04/2029	6,075 \$ 4,500 600 3,000 45,000	5 5,724 0. 3,875 0. 595 0. 2,844 0. 31,050 0.	10 02 07 81	5.750% due 30/09/2049 7.300% due 20/04/2052	6,400 5,300 ZAR 921,000 _ - -	5,130 0.13 5,035 0.13 52,723 1.37 81,974 2.13 172,236 4.48	Bangkok Bank PCL 3.733% due 25/09/2034 (h) \$ PTTEP Treasury Center Co. Ltd. 2.587% due 10/06/2027 3.903% due 06/12/2059 Total Thailand	800 \$ 1,300 550 _	1,208	0.01
		11,000 11	13	CORPORATE BONDS & N	OTES		TRINIDAD AND TOBAGO			
4.625% due 04/10/2047 4.750% due 18/01/2028	national B 1,500 1,700 2,000 9,900 8,600 26,600 300 8,300 27,600	3ond 1,645 0. 1,411 0. 1,859 0. 6,985 0. 6,567 0. 23,609 0. 27,918 0. 27,918 0. 78,660 2.	04 05 18 17 61 01 22 72	Kodit Global Co. Ltd. 4.954% due 25/05/2026 SK on Co. Ltd. 5.375% due 11/05/2026 SOVEREIGN ISSUES Korea Electric Power Corp 5.375% due 31/07/2026 Korea National Oil Corp. 4.875% due 03/04/2028	\$ 1,700 4,900 _ - 10,000 15,800	1,697 0.04 4,934 0.13 6,631 0.17 10,114 0.26 15,896 0.42	SOVEREIGN ISSUES Trinidad & Tobago Government 5.950% due 14/01/2031 TUNISIA SOVEREIGN ISSUES Banque Centrale de Tunisie Government 1.280% due 09/08/2027 ¥ 1.625% due 17/02/2024 €	5,800 _	6,019	0.16 0.02 0.27
Total Saudi Arabia	_	122,748 3.		4.07 3 /0 due 03/04/2020	15,000 _	26,010 0.68	6.375% due 15/07/2026 €	5,505	4,254	
SENEGAL				Total South Korea	_	32,641 0.85	Total Tunisia	_	25,223	0.66
SOVEREIGN ISSUES				SPAIN			TURKEY			
Senegal Government Internation				CORPORATE BONDS & N	OTES		CORPORATE BONDS & NOTES			
	3,400 25,500 _	3,480 0. 20,901 0. 24,381 0.	54	Banco Santander S.A. 5.147% due 18/08/2025	13,600 _	13,526 0.35	Turkish Airlines Pass-Through Tru 4.200% due 15/09/2028 \$ Turkiye Is Bankasi A/S	4,022	3,810	0.10
SERBIA	_			SRI LANKA			6.125% due 25/04/2024	2,200	2,200	0.06
SOVEREIGN ISSUES				SOVEREIGN ISSUES Sri Lanka Government Inte	ernational Rond		Yapi ve Kredi Bankasi A/S 5.850% due 21/06/2024	600 _		0.01
Serbia Government Internationa 1.500% due 26/06/2029 6.250% due 26/05/2028 6.500% due 26/09/2033 6.500% due 26/09/2033 (j) Total Serbia	12,400	11,589 0. 9,846 0. 1,183 0. 24,690 0. 47,308 1.	26 03	5.750% due 18/04/2023 ^ 5.875% due 25/07/2022 ^ 6.125% due 03/06/2025 ^ 6.200% due 11/05/2027 ^ 6.350% due 28/06/2024 ^ 6.825% due 18/07/2026 ^	3,770 2,050 5,100 8,700 1,420 1,200	1,939 0.05 1,086 0.03 2,633 0.07 4,418 0.11 723 0.02 617 0.02	LOAN PARTICIPATIONS AND AS SOCAR Turkey Enerji A/S 7.387% due 11/08/2026 € SOVEREIGN ISSUES	- SSIGNME 18,884 _	6,609 ENTS 20,600	
SINGAPORE CORPORATE BONDS & NOTES Flex Ltd.				6.850% due 14/03/2024 ^ 6.850% due 03/11/2025 ^ 7.550% due 28/03/2030 ^ 7.850% due 14/03/2029 ^	4,000 6,500 17,700 4,200 _	2,037 0.05 3,364 0.09 8,936 0.23 2,121 0.05	Export-Credit Bank of Turkey 5.750% due 06/07/2026 \$ Hazine Mustesarliqi Varlik Kirala	3,500 ma A/S	3,411	0.09
4.875% due 15/06/2029 Singapore Airlines Ltd. 3.375% due 19/01/2029 Total Singapore	1,300 7,800 _	1,279 0. 7,311 0. 8,590 0.	19	Total Sri Lanka SUPRANATIONAL CORPORATE BONDS & N		27,874 0.72	8.509% due 14/01/2029 Turkey Government Internationa 4.875% due 16/04/2043 5.125% due 17/02/2028 5.750% due 11/05/2047 (j)	7,500 22,300 59,500	5,496 21,299 46,805	0.14 0.55 1.22
SLOVENIA				Eastern & Southern Africa 4.125% due 30/06/2028	7,300 _	6,325 0.16	5.950% due 15/01/2031 6.000% due 14/01/2041	19,600 18,635	18,521 15,887	0.41
SOVEREIGN ISSUES Slovenia Government Internatio 5.000% due 19/09/2033	nal Bond 12,500 _	l 12,744 0.	33	Ghana Government Intern 10.750% due 14/10/2030 Total Supranational	ational Bond 1,050	665 0.02 6,990 0.18	6.125% due 24/10/2028 6.875% due 17/03/2036 9.125% due 13/07/2030 9.875% due 15/01/2028	5,200 17,970 12,000 15,900	5,126 17,229 13,274 17,683 178,113	0.45 0.35 0.46
SOUTH AFRICA CORPORATE BONDS & NOTES				SWITZERLAND	_	0,390 0.10	Total Turkey	-	205,322	
AngloGold Ashanti Holdings PLC 3.750% due 01/10/2030 6.500% due 15/04/2040 Development Bank of Southern 8.600% due 21/10/2024 (i) ZAR 4 Eskom Holdings SOC Ltd.	3,600 200 Africa	3,132 0. 196 0. 25,473 0.	01 66	CORPORATE BONDS & NO Credit Suisse AG 4.750% due 09/08/2024 UBS Group AG 2.593% due 11/09/2025	6,000 1,100	5,965 0.15 1,077 0.03	UKRAINE CORPORATE BONDS & NOTES NPC Ukrenergo 6.875% due 09/11/2028	1,700 _	462	0.01
	13,650 14,400 4,588 13,200 5,815	12,788 0. 14,046 0. 4,596 0. 13,420 0. 5,785 0.	37 12 35	6.373% due 15/07/2026 Total Switzerland TANZANIA LOAN PARTICIPATIONS A	4,500 _ - AND ASSIGNMI	4,554 0.12 11,596 0.30 ENTS	SOVEREIGN ISSUES Ukraine Government Internation 6.876% due 21/05/2031 7.253% due 15/03/2035 7.375% due 25/09/2034 7.750% due 01/09/2026	al Bond 2,400 11,139 5,020 5,000	558 2,646 1,199 1,402	0.03
8.750% due 03/05/2029 SOVEREIGN ISSUES	10,600 _	10,826 0. 90,262 2.	28	Ivory Coast Government In 6.915% due 28/06/2024 The Ministry of Finance an the United Republic of T	€ 25,500 ad Planning, Gov	28,181 0.73	7.750% due 01/09/2027 7.750% due 01/08/2041 8.994% due 01/02/2026	3,300 18,700 7,500		0.02 0.22 0.06
South Africa Government Intern 4.300% due 12/10/2028	ational B 800 11,100	5 ond 750 0. 10,437 0.		9.502% due 26/04/2028 Total Tanzania	10,064 _ -	11,033 0.29 39,214 1.02	Total Ukraine	-	17,846	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
UNITED ARAB EMIRATES CORPORATE BONDS & NOTES				Towd Point Mortgage Funding Pl 6.570% due 20/05/2045 f	L C 1,039 :	\$ 1,326	0.03	DAE Funding LLC 2.625% due 20/03/2025	\$ 3,500 \$	3,361	0.09
Abu Dhabi Crude Oil Pipeline LI				6.571% due 20/07/2045	624		0.02	Gran Tierra Energy, Inc.	y 5,500 y	3,301	0.05
3.650% due 02/11/2029 4.600% due 02/11/2047	\$ 4,200 S 5,600		0.10 0.13	Tower Bridge Funding PLC 5.940% due 20/12/2063	1,085	1,376	0.04	9.500% due 15/10/2029 Pricoa Global Funding	416		0.01
Abu Dhabi National Energy Co. 4.375% due 24/01/2029	PJSC 6,500	6,471	0.17	Warwick Finance Residential Mo 0.000% due				4.200% due 28/08/2025 Rio Oil Finance Trust	450	445	0.01
4.696% due 24/04/2033 DP World Ltd.	5,500	5,582		21/12/2049 (c) 6.170% due 21/12/2049 6.870% due 21/12/2049	0 2,869 735	3,667	0.02 0.10 0.02	8.200% due 06/04/2028 9.750% due 06/01/2027	6,602 5,710	6,763 5,948	0.18 0.15
4.700% due 30/09/2049 5.625% due 25/09/2048	1,800 2,175	1,527 2,090		7.370% due 21/12/2049	367	461	0.01	Rutas 2 and 7 Finance Ltd. 0.000% due 30/09/2036 (c)	4,853	3,231	0.08
6.850% due 02/07/2037 First Abu Dhabi Bank PJSC	4,880	5,399		7.870% due 21/12/2049 8.370% due 21/12/2049	210 210	259	0.01		_	29,604	0.77
4.774% due 06/06/2028	9,100	9,067	0.24	Total United Kingdom	-	17,102 44,070		LOAN PARTICIPATIONS AND A	ASSIGNMEN	NTS	
Kuwait Projects Co. SPC Ltd. 4.500% due 23/02/2027	4,000	3,529	0.09	UNITED STATES	-	,		Ecopetrol S.A. TBD% due 17/08/2024	15,200 _	14,918	0.39
Masdar Abu Dhabi Future Energy 4.875% due 25/07/2033	gy Co. 14,500	14,391	0.37	ASSET-BACKED SECURITIES				NON-AGENCY MORTGAGE-BA	CKED SECU	JRITIES	
MDGH GMTN RSC Ltd. 3.950% due 21/05/2050	1,600	1,334	0.04	Aames Mortgage Investment Tru 5.950% due 25/04/2036 \$	st 2,805	2,553	0.07	Banc of America Merrill Lynch C Mortgage, Inc.	Commercial		
5.084% due 22/05/2053	2,700	2,656	0.07	Argent Securities Trust	,	,		4.407% due 15/11/2061	3,700	3,598	0.09
5.875% due 01/05/2034	6,000	6,565 67,763		5.770% due 25/07/2036 Argent Securities, Inc. Asset-Bacl	902 ced Pass-		0.02	Banc of America Mortgage Trus 3.887% due 25/02/2036	t 4	4	0.00
LOAN PARTICIPATIONS AND	ASSIGNME	NTS		Through Certificates 5.950% due 25/05/2035	425	358	0.01	BCAP LLC Trust 3.671% due 26/05/2037	3,451	3,075	0.08
NMC Healthcare LLC				Countrywide Asset-Backed Certif				Bear Stearns Adjustable Rate M	ortgage Tru	ıst	
11.640% due 25/03/2025 AE 11.640% due 25/03/2027	D 15,761 21,014	4,366 5,822		5.950% due 25/02/2037 6.595% due 25/11/2035	1,378 3,299	1,322 3,226		3.877% due 25/05/2047 4.924% due 25/01/2035	82 4	74 4	0.00
	-	10,188	0.27	GSAA Home Equity Trust 5.910% due 25/05/2047	691	403	0.01	Bear Stearns ALT-A Trust 4.488% due 25/05/2035	57	53	0.00
SOVEREIGN ISSUES				5.950% due 25/11/2036 6.502% due 25/11/2036	257 856		0.00	Benchmark Mortgage Trust 3.666% due 15/01/2051	1,700	1,591	0.04
Emirate of Abu Dhabi Governm 3.125% due 30/09/2049	ent Interna \$ 900	664	0.02	Home Equity Asset Trust 6.820% due 25/02/2033	202		0.00	4.261% due 10/10/2051	4,800	4,556	
3.875% due 16/04/2050 Emirate of Dubai Government I	14,500 nternation	12,190 al Bond	0.31	Humboldt Americas LLC				Citigroup Mortgage Loan Trust 4.523% due 25/09/2037	162	143	0.00
3.900% due 09/09/2050	1,700	1,283	0.03	0.000% due 31/07/2022 COP 20,0 JPMorgan Mortgage Acquisition	•	4,478	0.12	CitiMortgage Alternative Loan 6.000% due 25/10/2036	Frust 991	823	0.02
Finance Department Governme 4.000% due 28/07/2050	9,000	6,033		5.740% due 25/08/2036 \$ Lehman XS Trust	100	91	0.00	Countrywide Alternative Loan T 5.820% due 25/05/2036	rust 996	<i>/</i> 111	0.01
Total United Arab Emirates	-	20,170 98,121		5.011% due 25/01/2036	1,977	1,738	0.05	6.112% due 20/12/2035	569	513	0.01
UNITED KINGDOM	-			MASTR Asset-Backed Securities 1 5.910% due 25/11/2036	1,060	627	0.02	Countrywide Home Loan Mortg 3.673% due 20/05/2036 4.418% due 25/11/2037	age Pass-11 82 418	77	0.00 0.01
CORPORATE BONDS & NOTES				Morgan Stanley ABS Capital, Inc. 5.670% due 25/02/2037 6.235% due 25/01/2035	1,385 185		0.02	Countrywide Home Loan Repert 5.877% due 25/11/2034	forming REI	VIIC Trus	
Antofagasta PLC 2.375% due 14/10/2030	2,200	1,803	0.05	Morgan Stanley Mortgage Loan 5.930% due 25/02/2037			0.00	Deutsche ALT-A Securities Mort 5.800% due 25/08/2037	174 g age Loan : 676	Trust	0.01
Barclays PLC 5.304% due 09/08/2026	8,400	8,370	0.22	Option One Mortgage Loan Trust	:			GSMPS Mortgage Loan Trust			
HSBC Holdings PLC 3.973% due 22/05/2030	400	374	0.01	5.690% due 25/04/2037 5.690% due 25/05/2037	704 541	321	0.01	5.820% due 25/01/2036 GSR Mortgage Loan Trust	137	110	0.00
Lloyds Banking Group PLC 4.716% due 11/08/2026	3,700	3.654	0.09	Park Place Securities, Inc. Asset-I Through Certificates	Backed P			4.630% due 25/01/2036 HarborView Mortgage Loan Tru	21 st	20	0.00
NatWest Group PLC		,,,,,		6.250% due 25/09/2035 Renaissance Home Equity Loan T	3,900 rust	3,383	0.09	7.012% due 19/10/2035 HomeBanc Mortgage Trust	98	53	0.00
4.269% due 22/03/2025	£ 400 \$ 200	199	0.01	5.797% due 25/08/2036 Saxon Asset Securities Trust	780	313	0.01	5.990% due 25/01/2036	187	177	0.01
4.800% due 05/04/2026 5.076% due 27/01/2030	1,100 200	1,091 197	0.03	5.780% due 25/09/2037	243	230	0.01	Impac CMB Trust 6.110% due 25/03/2035	70	62	0.00
Santander UK Group Holdings F 6.833% due 21/11/2026	PLC 900	917	0.02	Soundview Home Loan Trust 5.640% due 25/08/2037	570	481	0.01	IndyMac Mortgage Loan Trust 3.506% due 25/11/2037	202	168	0.01
Ukraine Railways Via Rail Capit 8.250% due 09/07/2026	al Markets 16,100	8,855	0.23	5.970% due 25/11/2036 5.995% due 25/03/2036	67 421		0.00	5.830% due 25/02/2037 6.110% due 25/07/2045	1,268 320	1,248 255	0.03
Ukreximbank Via Biz Finance Pl	LC			6.370% due 25/10/2037	1,259	989 23,739	0.03	JPMorgan Resecuritization Trus 2.500% due 25/03/2056			
9.750% due 22/01/2025	1,093	1,019 26,968			SHARES	207.00	0.02	Lehman XS Trust			
NON-AGENCY MORTGAGE-BA	CKED SEC	URITIES		COMMON STOCKS ENERGY				5.850% due 25/09/2046 Residential Accredit Loans, Inc.		1,627	
Canada Square Funding PLC 6.070% due 17/01/2059	£ 2,476	3,139	0.08	Constellation Oil				6.000% due 25/08/2036 Structured Adjustable Rate Mor	326 tgage Loan		0.01
Formentera Issuer PLC 6.020% due 28/07/2047	142		0.00	Services Holding S.A. 'B' (b)(i) 4,2	243,669	460	0.01	4.974% due 25/09/2037 Structured Asset Mortgage Inve	21	19	0.00
Rochester Financing PLC					PAR (000S)			5.770% due 25/02/2037	704	644	0.02
5.920% due 18/12/2044 Stratton Mortgage Funding PLO	2,618 :	3,313	0.09	CORPORATE BONDS & NOTES				SunTrust Adjustable Rate Morto 4.456% due 25/10/2037	yage Loan T 455		0.01
6.120% due 12/03/2052	630	803	0.02	Cantor Fitzgerald LP 7.200% due 12/12/2028 \$	9,250	9,490	0.25	TBW Mortgage-Backed Trust 6.540% due 25/01/2037	1,257	295	0.01

Schedule of Investments Emerging Markets Bond Fund (Cont.)

PAR DESCRIPTION (000S)	FAIR VALUE (000S) A	% OF NET SSETS	PA DESCRIPTION (000:	R VAI	AIR % OF LUE NET OS) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
WaMu Mortgage Pass-Through Certifica			Uzbekistan Government International E	ond		SHORT-TERM IN:	STRUMENTS		
3.858% due 25/02/2037 \$ 153 3.864% due 25/03/2036 862		0.00			68 0.01	HUNGARY TREAS	URY BILLS		
5.840% due 25/05/2034 133		0.02	3.900% due 19/10/2031 8,60) 1,2	45 0.19	10.900% due	HUF 20,515,000 \$	59.253	1.54
6.082% due 25/01/2046 83		0.00	Uzbekneftegaz JSC 4.750% due 16/11/2028 4.80) 40	10 0.10	04/01/2024 (C)(d)	HUF 20,515,000 1	39,233	1.54
Wells Fargo Mortgage-Backed Securitie 6.478% due 25/10/2036 300		0.01	Total Uzbekistan		08 0.37	JAPAN TREASURY	' BILLS		
0.470 /0 duc 23/10/2030		0.59	MENERALE A			(0.210)% due 19/02/2024 (c)(d)	¥ 7,320,000	51.933	1.35
H.C. COMERNMENT A CENTER			VENEZUELA			(0.200)% due	+ 7,320,000	31,333	
U.S. GOVERNMENT AGENCIES			CORPORATE BONDS & NOTES			04/03/2024 (c)(d) (0.190)% due	1,180,000	8,372	0.22
Fannie Mae 4.323% due 01/03/2036	14	0.00	Petroleos de Venezuela S.A. 5.375% due 12/04/2037 73.69	n 82	16 0.21	10/01/2024 (c)(d)	520,000	3,689	0.10
Uniform Mortgage-Backed Security		0.00	5.500% due 12/04/2047 19,36		79 0.06	(0.180)% due	F 0.40 000	25.764	0.02
5.500% due 01/02/2038 1		0.00	6.000% due 16/05/2034 3,50)4	03 0.01	11/03/2024 (c)(d) (0.170)% due	5,040,000	35,761	0.93
Uniform Mortgage-Backed Security, TBA 4.000% due 01/02/2054 13.050		0.32		10,7	98 0.28	13/02/2024 (c)(d)	1,060,000	7,520	0.19
4.500% due 01/02/2054 13,150	12,756	0.33	SOVEREIGN ISSUES			(0.024)% due 22/01/2024 (c)(d)	2,280,000	16,174	0.42
5.000% due 01/02/2054 16,600 5.500% due 01/02/2054 16.100		0.43 0.42	Venezuela Government International B	ond		22/01/2024 (C)(u)	2,200,000 _	123,449	3.21
5.500 /0 duc 0 1/02/2054 10,100		1.50	7.000% due 31/03/2048 ^ 19,65	3,0	06 0.08	Total Short-Term Inst	truments –	182,702	4.75
H.C. TREACHRY OR I CATIONS	· · · · · · · · · · · · · · · · · · ·		7.650% due 21/04/2035 ^ 6,62 7.750% due 13/10/2029 ^ 20,13	, .	43 0.03 64 0.07				402.20
U.S. TREASURY OBLIGATIONS			8.250% due 13/10/2034 ^ 12,48	3 1,9	63 0.05	Total Transferable	Securities	3,933,972	102.28
U.S. Treasury Bonds 1.750% due 15/08/2041 12,300	8,559	0.22	9.000% due 07/05/2049 ^ 9,87		61 0.04		SHARES		
2.375% due 15/02/2042 25,000	19,192	0.50	9.250% due 15/09/2037 ^ 13,41/ 9.250% due 07/05/2038 ^ 11,86		66 0.07 71 0.05	INVESTMENT FU			
3.250% due 15/05/2042 (j) 113,500 3.375% due 15/08/2042 14,700		2.59 0.34	11.950% due 05/08/2041 ^ 2,93		71 0.02	COLLECTIVE INVE	STMENT SCHEME	:5	
U.S. Treasury Notes				15,6	45 0.41	PIMCO Funds: Global			
2.375% due 15/05/2029 (j) 7,900 2.625% due 31/07/2029 30,000	7,324 28.098	0.19 0.73	Total Venezuela	26,4	43 0.69	Investors Series			
3.125% due 31/08/2029 (j) 52,000	49,950	1.30	VIETNAM			plc - PIMCO Emerging			
3.500% due 15/02/2033 200 4.000% due 28/02/2030 (j) 33,100		0.01 0.86	SOVEREIGN ISSUES			Markets			
4.000 /0 duc 20/02/2000 (j) 55,100		6.74	Vietnam Government International Bor	ıd		Opportunities Fund (g)	2,357,350	26,614	0.69
SHARES	<u> </u>		4.800% due 19/11/2024 50		95 0.01	PIMCO Select	2,331,330	20,014	0.03
WARRANTS			VIRGIN ISLANDS (BRITISH)			Funds plc -			
Constellation Oil Services			CORPORATE BONDS & NOTES			PIMCO US Dollar			
Holding S.A Exp. 10/06/2071 (i) 5	0	0.00	CLP Power Hong Kong Financing Ltd.			Short-Term			
Exp. 10/06/2071 (i) 5 Total United States	408,677 1		2.125% due 30/06/2030 5,30) 4,4	97 0.12	Floating NAV Fund (q)	16.107.560	160.506	4.17
PAR	400,077	0.02	ZAMDIA			PIMCO Specialty	10,107,300	100,500	7.17
(000S)			ZAMBIA			Funds Ireland			
UZBEKISTAN			SOVEREIGN ISSUES			p.l.c PIMCO China Bond			
SOVEREIGN ISSUES			Zambia Government International Bone 5.375% due 20/09/2022 ^ 65		65 0.01	Fund (g)	384,360 _	5,226	0.14
National Bank of Uzbekistan 4.850% due 21/10/2025 \$ 3.000	2.785	0.07			23 3.01	Total Investment F	unds 5	192,346	5.00
1.050 /0 duc 2 i/ 10/2025 \$ 5,000	2,105	5.07					-	12.2,0 .0	

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,599	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,651)	\$ 2,599	\$ 2,600	0.07
Total Repurch	ase Agreer	nents				\$ (2,651)	\$ 2,599	\$ 2,600	0.07

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	462	\$ 987	0.03
Euro-Bund 10-Year Bond March Futures	Short	03/2024	443	(2,073)	(0.05)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	68	(852)	(0.02)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	252	365	0.01
U.S. Treasury 5-Year Note March Futures	Long	03/2024	865	2,052	0.05
U.S. Treasury 10-Year Note March Futures	Long	03/2024	4,556	15,110	0.39
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	116	(661)	(0.02)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	65	(737)	(0.02)
				\$ 14,191	0.37
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 14,191	0.37

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

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

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 500	\$ 2	0.00

Pay	Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date		Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive -1-Day USP-SOFR Compounded-OIS 1.000 27/09/2024 \$ 90,600 (5) 0.00					£	1,100		
Pay -Dy USD-SOFR Compounded-OIS 1.000 15/06/2029 11,100 (1,102) (0.03) Pay -Dy USD-SOFR Compounded-OIS 1.500 21/06/2027 13,700 (1,916) (0.05) Pay -Dy USD-SOFR Compounded-OIS 1.500 15/12/2028 400 (45) 0.00 Pay -Dy USD-SOFR Compounded-OIS 1.750 15/06/2024 99,700 (477) (0.01) Pay -Dy USD-SOFR Compounded-OIS 1.750 15/06/2024 99,700 (477) (0.01) Pay -Dy USD-SOFR Compounded-OIS 1.750 15/06/2024 99,700 (477) (0.01) Pay -Dy USD-SOFR Compounded-OIS 2.550 21/12/2028 1.750 5.400 (4.17) (0.01) Pay -Dy USD-SOFR Compounded-OIS 2.550 21/12/2028 1.750 (4.17) (0.01) Pay -Dy USD-SOFR Compounded-OIS 3.500 2.750 2.750 (4.17) (0.01) Pay -Dy USD-SOFR Compounded-OIS 3.500 20/12/2038 4.750 (4.17) (0.01) Pay -Dy USD-SOFR Compounded-OIS 3.700 20/12/2038 4.750 (4.17) (0.01) Pay -Dy USD-SOFR Compounded-OIS 3.700 20/12/2038 4.750 (4.17) (0.01) Pay -Dy USD-SOFR Compounded-OIS 3.735 0.708/2033 3.700 70 0.00 Pay -Dy USD-SOFR Compounded-OIS 3.735 0.708/2033 3.700 70 0.00 Pay -Dy USD-SOFR Compounded-OIS 3.735 0.708/2033 3.700 70 0.00 Pay -Dy USD-SOFR Compounded-OIS 3.830 12/10/2053 2.700 226 0.01 Pay -Dy USD-SOFR Compounded-OIS 3.830 12/10/2053 2.700 226 0.01 Pay -Dy USD-SOFR Compounded-OIS 3.830 12/10/2053 2.700 226 0.01 Pay -Dy USD-SOFR Compounded-OIS 3.830 0.708/2033 3.700 70 0.00 Pay -Dy USD-SOFR Compounded-OIS 3.830 0.708/2033 3.700 2.700	Receive							
Pay 1-Day USD-SOFR Compounded-OIS 1.500 21/06/2027 13,700 (1,916) (0,05) Pay 1-Day USD-SOFR Compounded-OIS 1.750 15/12/2028 400 (45) 0.00 Pay 1-Day USD-SOFR Compounded-OIS 1.750 15/12/2031 5,700 (685) (0,02) Receive 1-Day USD-SOFR Compounded-OIS 2.250 21/12/2046 1.200 540 0.01 Receive 1-Day USD-SOFR Compounded-OIS 2.250 21/12/2046 1.200 540 0.01 Receive 1-Day USD-SOFR Compounded-OIS 3.500 20/12/2039 152,400 (4,412) (0,12) Receive 1-Day USD-SOFR Compounded-OIS 3.500 20/12/2039 152,400 (4,412) (0,12) Receive 1-Day USD-SOFR Compounded-OIS 3.500 20/12/2039 152,400 (4,412) (0,12) Receive 1-Day USD-SOFR Compounded-OIS 3.500 20/12/2039 12,400 (4,412) (0,12) Receive 1-Day USD-SOFR Compounded-OIS 3.500 20/12/2033 12,640 723 0.02 Ray 1-Day USD-SOFR Compounded-OIS 3.733 30/802/2033 3.700 70 0.00 Ray 1-Day USD-SOFR Compounded-OIS 3.733 30/802/2033 3.700 70 0.00 Ray 1-Day USD-SOFR Compounded-OIS 3.733 30/802/2033 3.700 70 0.00 Ray 1-Day USD-SOFR Compounded-OIS 3.735 3.730					,			
Pay 1-Day USD-SOFR Compounded-OIS 1.500 15/12/2028 400 (45) 0.00	Pav							(0.05)
Pay 1-Day USD-SOFR Compounded-OIS 1.750 15/06/2024 39,700 (477)								
Pay							(477)	(0.01)
Receive 1-Day US-DS-FR Compounded-OIS		1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031		5,700	(885)	
Receive 1-Day USD-SOFR Compounded-OIS 3.500 20/12/2030 152,400 (4,412) (0.12)	Receive	1-Day USD-SOFR Compounded-OIS	2.250	21/12/2046		1,200	540	
Receive 1-Pay USD-SOFR Compounded-OIS 3.500 20/12/2030 40,500 2,137 0.06	Receive	1-Day USD-SOFR Compounded-OIS		15/06/2046			279	0.01
Receive 1-Day USD-SOFR Compounded-OIS 3,500 20112/2030 40,500 2,137 0.06 2014	Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030		152,400	(4,412)	(0.12)
Pay 1-Pay USD-SOFR Compounded-OIS 3,730 03/08/2033 3,300 59 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 3,735 07/08/2033 3,700 70 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 3,735 20/12/2028 2,100 97 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 3,830 12/10/2053 2,300 226 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 3,830 16/10/2053 2,300 248 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 3,830 16/10/2053 2,300 248 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 3,830 16/10/2053 2,300 248 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,030 04/10/2033 3,00 14 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 4,150 12/10/2033 4,500 258 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,155 27/10/2033 6,200 355 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,165 27/10/2033 7,200 418 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,165 27/10/2033 8,900 522 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,175 03/10/2033 8,900 522 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,175 10/10/2033 5,300 313 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,220 23/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,220 23/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,230 23/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 253 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 310 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 310 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/10/2033 4,000 310 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 4,250 20/	Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030		40,500	2,137	
Pay	Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033		12,640	723	0.02
Pay 1-Day USD-SOFR Compounded-OIS 3,750 20/12/2028 2,100 97 0.00 Pay 1-Day USD-SOFR Compounded-OIS 3,830 12/10/2053 2,300 226 0.01 Pay 1-Day USD-SOFR Compounded-OIS 3,830 12/10/2053 2,300 226 0.01 Pay 1-Day USD-SOFR Compounded-OIS 3,830 17/10/2053 2,300 248 0.01 Pay 1-Day USD-SOFR Compounded-OIS 3,830 16/10/2053 2,300 248 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,030 04/10/2033 300 14 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,150 12/10/2033 4,500 258 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,155 02/10/2033 6,200 355 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,155 02/10/2033 6,200 355 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,155 02/10/2033 7,200 418 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,170 03/10/2033 8,900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,170 03/10/2033 8,900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,175 10/10/2033 8,900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,175 10/10/2033 8,900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,220 20/10/2033 4,000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,220 20/10/2033 4,000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,220 20/10/2033 4,000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2034 12,500 (124) 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4,250 20/03/2033 4,000 159 0.00 P	Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033		3,300	59	0.00
Pay 1-Day USP-SOFR Compounded-OIS 3.830 12/10/2053 2,300 226 0.01	Pay	1-Day USD-SOFR Compounded-OIS		07/08/2033		3,700		
Pay 1-Day USD-SOFR Compounded-OIS 3.880 17/10/2053 1,900 201 0.01	Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028		2,100	97	0.00
Pay 1-Day USD-SOFR Compounded-OIS 4.030 04/10/2033 3.00 248 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.030 04/10/2033 3.00 14 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.155 02/10/2033 6.200 355 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.155 02/10/2033 6.200 355 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.155 02/10/2033 8.900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.170 03/10/2033 8.900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.175 10/10/2033 8.900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.175 10/10/2033 8.900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.175 10/10/2033 8.900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.175 10/10/2033 4.000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.200 20/10/2033 4.000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.200 20/10/2033 4.000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.250 20/10/2033 4.000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.250 20/10/2033 4.000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 4.000 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 3.00 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.250 20/10/2025 BRL 87,000 25 0.00 Pay 1-Pay 1-Pay USD-SOFR Compounded-OIS 4.250 20/10/2025 BRL 87,000 25 0.00 Pay 1-Pay 1-Pay 1-Pay 1	Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053		2,300	226	0.01
Pay 1-Day USD-SOFR Compounded-OIS 4.150 12/10/2033 3.00 14 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.150 12/10/2033 6,200 355 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.165 27/09/2033 7,200 418 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.165 27/09/2033 7,200 418 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.170 03/10/2033 8,900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.170 10/10/2033 5,300 313 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.202 20/10/2033 5,300 313 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.220 20/10/2033 4,000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.220 20/10/2033 2,200 141 0.00 Receive 1 1-Day USD-SOFR Compounded-OIS 4.250 20/3/2034 12,500 124 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3,800 317 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3,800 317 0.01 Pay 1-Pay USD-SOFR Compounded-OIS 4.393 25/10/2033 3,800 317 0.01 Pay 1-Year BRL-CDI 11.850 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 12.240 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 12.240 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 13.216 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 86,600 (514) (0.01) Pay 1-Year BRL-CDI 13.241 02/01/2025 86,600 (504) (0.01) Pay 1-Year BRL-CDI 13.242 02/01/2025 86,600 (504) (0.01) Pay 1-Year BRL-CDI 13.242 02/01/2025 86,600 (504) (0.01) Pay 1-Year BRL-CDI 13.242 02/01/2025 86,600 (504) (0.01) Pay 1-Year BRL-CDI 13.241 02/01/2025 86,600 (504) (0.01) Pay 1-Year BRL-CDI 13.242 02/01/2025 86,600 (504) (0.01) Pay 1-Year BRL-	Pay	1-Day USD-SOFR Compounded-OIS		17/10/2053			201	0.01
Pay Pay 1-Day USD-SOFR Compounded-OIS 4.150 12/10/2033 4.500 258 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.155 22/10/2033 6,200 355 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.165 27/09/2033 7,200 418 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.170 03/10/2033 8,900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.170 03/10/2033 4,000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.220 29/10/2033 4,000 253 0.01 Receive ¹ 1-Day USD-SOFR Compounded-OIS 4.250 23/10/2033 2,000 141 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 3,00 317 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.250 23/10/2033 3,00 317 0.01	Pay	1-Day USD-SOFR Compounded-OIS		16/10/2053		2,300		
Pay	Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033		300		0.00
Pay 1-Day USD-SOFR Compounded-OIS 4.165 27/09/2033 7,200 418 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.170 03/10/2033 8,900 522 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.175 10/10/2033 5,300 313 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.220 22/10/2033 4,000 253 0.01 Receive ⁽³⁾ 1-Day USD-SOFR Compounded-OIS 4.250 22/10/2033 2,200 141 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.250 22/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 31 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.250 32/10/2033 400 31 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.450 31/10/2033 400 31 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.450 31/10/2033 3,800 317 0.01	Pay	1-Day USD-SOFR Compounded-OIS		12/10/2033				0.01
Pay	Pay	1-Day USD-SOFR Compounded-OIS		02/10/2033				
Paý 1-Daý USD-SOFR Compounded-OIS 4.175 10/10/2033 5,300 313 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.220 20/10/2033 4,000 253 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.230 23/10/2033 2,200 141 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 20/03/2034 12,500 (124) 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 400 31 0.00 Pay 1-Pay USD-SOFR Compounded-OIS 4.450 31/10/2033 3,800 317 0.01 Pay 1-Pace RR-Coll 11.850 31/10/2025 BRL 87,000 31 0.00 Receive 1-Year BRL-CDI 12.240 02/01/2025 210,200 79 0.00 Receive 1-Year BRL-CDI 13.055 04/01/2027 102,700 (1,400) (0.04) Re	Pay	1-Day USD-SOFR Compounded-OIS		27/09/2033				
Pay 1 - Day USD-SOFR Compounded-OIS (2.20 0.010/2033) 4,000 0.253 (0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.0	Pay	1-Day USD-SOFR Compounded-OIS		03/10/2033				
Pay 1-Day USD-SOFR Compounded-OIS 4.230 23/10/2033 2,200 141 0.00 Receive® 1 - Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 400 31 0.00 Pay 1-Year BRI-CDI 11.850 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRI-CDI 12.240 02/01/2025 BRL 87,000 25 0.00 Receive 1-Year BRI-CDI 13.016 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRI-CDI 13.216 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRI-CDI 13.421 02/01/2025 36,600 (204) (0.01) Receive 1-Year BRI-CDI 13.428 02/01/2025 36,600 (204) (0.01)	Pay	1-Day USD-SOFR Compounded-OIS						
Receive 1-Day USD-SOFR Compounded-OIS 4.250 20/03/2034 12,500 (124) 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3,800 317 0.01 Pay 1-Day USD-SOFR Compounded-OIS 4.450 31/10/2033 3,800 317 0.01 Pay 1-Year BRL-CDI 11.850 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 12,240 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 13.055 04/01/2027 102,700 (1,400) (0.04) Receive 1-Year BRL-CDI 13.241 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 38,600 (514) (0.01) Receive 1-Year BRL-CDI 13.428 02/01/2025 38,600 (514) (0.01) Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pays¹ 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month EUR-EURIBOR 3.500 20/03/2034 € 16,000 (562) (0.01) Pay 6-Month EUR-EURIBOR 3.500 20/03/2034 € 16,000 (720) (0.02) Pays¹ 6-Month EUR-EURIBOR 3.500 20/03/2034 € 16,000 (720) (0.02) Pay 6-Month EUR-EURIBOR 3.300 20/03/2034 € 16,000 (720) (0.02) Pays¹ 6-Month EUR-EURIBOR 3.300 20/03/2034 € 18,000 3.504 0.09 Pays² 6-Month EUR-EURIBOR 3.300 20/03/2034 3.200 6.66 0.02 Pays² 6-Month EUR-EURIBOR 3.300 20/03/2034 3.200 6.66 0.02 Pays² 6-Month EUR-EURIBOR 3.300 20/03/2034 € 18,000 3.504 0.09 Pays 6-M	Pay							
Pay 1-Day USD-SOFR Compounded-OIS 4.255 23/10/2033 2,400 159 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 3.00 31 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.450 31/10/2033 3,800 317 0.01 Pay 1-Year BRL-CDI 11.850 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 12.240 02/01/2025 BRL 87,000 25 0.00 Receive 1-Year BRL-CDI 13.261 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (514) (0.01) Pay 1-Year BRL-CDI 13.241 02/01/2025 38,600 (514) (0.01) Pay 1-Year BRL-CDI 13.428 02/01/2025 86,600 (514) (0.01) Pay 1-Year BRL-CDI 13.428 02/01/2025 86,600 (514) (0.01) Pay <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
Pay 1-Day USD-SOFR Compounded-OIS 4.393 25/10/2033 400 31 0.00 Pay 1-Day USD-SOFR Compounded-OIS 4.450 31/10/2033 3,800 317 0.01 Pay 1-Year BRL-CDI 11.850 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 12.240 02/01/2025 210,200 79 0.00 Receive 1-Year BRL-CDI 13.055 04/01/2027 102,700 (1,400) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 38,600 (204) (0.01) Pay 1-Year BRL-CDI 13.427 02/01/2025 38,600 (204) (0.01) Pay 1-Year BRL-CDI 13.427 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 38,600 (514) (0.01) Pay 1-Yea	Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034		12,500		
Pay 1-Day USD-SOFR Compounded-OIS 4.450 31/10/2033 3,800 317 0.01 Pay 1-Year BRL-CDI 11.850 02/01/2025 BRL 87,000 25 0.00 Receive 1-Year BRL-CDI 13.055 04/01/2027 102,700 (1,400) (0.04) Receive 1-Year BRL-CDI 13.216 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 86,600 (514) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 86,600 (514) (0.01) Receive 1-Year BRL-CDI 13.428 02/01/2025 124,500 743 0.02 Receive 1-Year BRL-CDI 13.428 02/01/2025 124,500 743 0.02 Receive 1-Year BRL-CDI 13.428 02/01/2025 124,500 743 0.02 Receive 3-Month AUD-BBR-BBSW 4.500 20/01/2024 ZAR 560,000 655 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
Paý 1-Yeár BRL-CDI 11.850 02/01/2025 BRL 87,000 25 0.00 Pay 1-Year BRL-CDI 12.240 02/01/2025 210,200 79 0.00 Receive 1-Year BRL-CDI 13.055 04/01/2025 36,500 (190) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 36,500 (204) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 36,600 (204) (0.01) Pay 1-Year BRL-CDI 13.427 02/01/2025 36,600 (514) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 36,600 (514) (0.01) Pay 1-Year BRL-CDI 13.427 02/01/2025 36,600 (514) (0.01) Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (Pay							
Pay 1-Year BRL-CDI 12.240 02/01/2025 210,200 79 0.00 Receive 1-Year BRL-CDI 13.055 04/01/2025 36,500 (190) (0.04) Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (514) (0.01) Pay 1-Year BRL-CDI 13.427 02/01/2025 36,600 (514) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 86,600 (514) (0.01) Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK	Pay						317	
Receive 1-Year BRL-CDI 13.055 04/01/2027 102,700 (1,400) (0.04) Receive 1-Year BRL-CDI 13.216 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 124,500 743 0.02 Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.05 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 186,600 354 0.01 </td <td>Pay</td> <td></td> <td></td> <td></td> <td>BRL</td> <td></td> <td></td> <td></td>	Pay				BRL			
Receive 1-Year BRL-CDI 13.216 02/01/2025 36,500 (190) (0.01) Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (204) (0.01) Pay 1-Year BRL-CDI 13.427 02/01/2025 86,600 (514) (0.01) Pay 1-Year BRL-CDI 13.428 02/01/2025 124,500 743 0.02 Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.04 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CLP-CHILIBOR 4.611 06/06/2028 186,600 354 0.01	Pay							
Receive 1-Year BRL-CDI 13.241 02/01/2025 38,600 (204) (0.01) Receive 1-Year BRL-CDI 13.427 02/01/2025 86,600 (514) (0.01) Pay 1-Year BRL-CDI 13.428 02/01/2025 124,500 743 0.02 Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.04 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02)	Receive							
Receive 1-Year BRL-CD 13.427 02/01/2025 86,600 (514) (0.01) Pay 1-Year BRL-CD 13.428 02/01/2025 124,500 743 0.02 Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay(3) 6-Month AUD-BBR-BBSW 4.550 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.04 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month EUR-EURIBOR 4.611 06/06/2028 186,600 354 0.01 Receive 6-Month EUR-EURIBOR 3.000 20/03/2054 € 16,000 (720) (0.022 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/20	Receive							
Pay 1-Year BRL-CDI 13.428 02/01/2025 124,500 743 0.02 Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.04 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month EUR-EURIBOR 4.611 06/06/2028 186,600 354 0.01 Pay(3) 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2034 30,200 656 0.02 Pay 6-Month EUR-EURIBOR 3.300 33/10/2033 <t< td=""><td>Receive</td><td></td><td></td><td></td><td></td><td></td><td></td><td>(0.01)</td></t<>	Receive							(0.01)
Receive 3-Month ZAR-JIBAR 5.950 30/11/2024 ZAR 560,000 655 0.02 Pay(3) 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.04 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 186,600 354 0.01 Receive(3) 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.300 03/10/2033								
Pay(3) 6-Month AUD-BBR-BBSW 4.500 20/03/2034 AUD 138,400 2,124 0.05 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.04 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 186,600 354 0.01 Receive(3) 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.000 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>								
Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2028 59,100 1,524 0.04 Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month EUR-EURIBOR 4.611 06/06/2028 186,600 354 0.01 Receive(3) 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.000 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 1,800 82 <								
Pay 6-Month CLP-CHILIBOR 4.855 18/12/2033 CLP 10,615,700 (70) 0.00 Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 0.7/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 186,600 354 0.01 Receive ⁽³⁾ 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.000 20/03/2034 30,200 656 0.02 Pay 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month FUN-WIBOR 5.455 10/01/2028 PLN 24,000 <					AUD			
Receive 6-Month CLP-CHILIBOR 5.511 13/11/2033 11,556,400 (562) (0.01) Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Receive(3) 6-Month EUR-EURIBOR 4.611 06/06/2028 186,600 354 0.01 Receive(3) 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.000 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PUN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PUN-WIBOR 5.490 10/01/2028 MXN								
Pay 6-Month CZK-PRIBOR 4.175 07/11/2028 CZK 1,701,000 1,909 0.05 Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 186,600 354 0.01 Receive ⁽³⁾ 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay ⁽³⁾ 6-Month EUR-EURIBOR 3.000 20/03/2029 70,700 3,504 0.02 Pay 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month FUN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 MXN 170,620 (458) (0.01)					CLP		(70)	
Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 186,600 354 0.01 Receive 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.000 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)								
Receive(3) 6-Month EUR-EURIBOR 2.750 20/03/2054 € 16,000 (720) (0.02) Pay(3) 6-Month EUR-EURIBOR 3.000 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)					CZK			
Pay(3) 6-Month EUR-EURIBOR 3.000 20/03/2034 30,200 656 0.02 Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)								
Pay(3) 6-Month EUR-EURIBOR 3.250 20/03/2029 70,700 3,504 0.09 Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)					€			
Pay 6-Month EUR-EURIBOR 3.300 03/10/2033 5,100 399 0.01 Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)								
Pay 6-Month EUR-EURIBOR 3.370 09/10/2028 1,800 82 0.00 Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)							3,504	
Pay 6-Month EUR-EURIBOR 3.450 20/10/2028 8,200 408 0.01 Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)								
Receive 6-Month PLN-WIBOR 5.455 10/01/2028 PLN 24,000 (340) (0.01) Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)								
Receive 6-Month PLN-WIBOR 5.490 10/01/2028 22,800 (332) (0.01) Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)					DI A	8,200		
Receive 28-Day MXN-TIIE 9.769 27/09/2028 MXN 170,620 (458) (0.01)					PLN			
· ————————————————————————————————————								
\$ 6,190 0.16	Keceive	28-Day MXN-IIIE	9.769	2//09/2028	MXN	1/0,620	(458)	(0.01)
							\$ 6,190	0.16

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

referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined

under the terms of that particular swap agreement.

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

Schedule of Investments Emerging Markets Bond Fund (Cont.)

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

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

PURCHASED OPTIONS

FOREIGN	I CURRENCY OPTIONS						
Counterpa	arty Description	Exercise Price	Expiration Date	Notional Amount(1)	Cost	Fair Value	% of Net Assets
BPS	Put - OTC GBP vesrus USD	\$ 1.160	12/06/2024	58	\$ 0	\$ 0	0.00
MYI	Put - OTC GBP vesrus USD	1.160	12/06/2024	73,182	291	156	0.00
					\$ 291	\$ 156	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

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

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Chile Government International Bond	(1.000)%	20/12/2028	\$ 3,800	\$ (78)	\$ (10)	\$ (88)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	2,300	75	(79)	(4)	0.00
	Saudi Arabia Government International Bond	(1.000)	20/12/2028	54,600	(827)	(375)	(1,202)	(0.03)
BPS	Chile Government International Bond	(1.000)	20/12/2028	2,590	(52)	(8)	(60)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	1,100	36	(38)	(2)	0.00
BRC	Oman Government International Bond	(1.000)	20/12/2027	2,400	64	(68)	(4)	0.00
GST	Chile Government International Bond	(1.000)	20/12/2028	190	(4)	0	(4)	0.00
	South Korea Government International Bond	(1.000)	20/12/2028	15,400	(453)	(64)	(517)	(0.01)
HUS	Dubai Government International Bond	(1.000)	20/12/2024	3,600	(12)	(18)	(30)	0.00
JPM	Chile Government International Bond	(1.000)	20/12/2028	4,500	(91)	(13)	(104)	0.00
	Dubai Government International Bond	(1.000)	20/12/2024	1,500	(2)	(11)	(13)	0.00
	South Africa Government International Bond	(1.000)	20/06/2026	27,250	1,274	(1,240)	34	0.00
	Turkey Government International Bond	(1.000)	20/12/2025	6,300	608	(552)	56	0.00
MYC	Chile Government International Bond	(1.000)	20/12/2028	6,320	(128)	(18)	(146)	(0.01)
	Turkey Government International Bond	(1.000)	20/12/2026	800	135	(113)	22	0.00
					\$ 545	\$ (2,607)	\$ (2,062)	(0.05)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Chile Government International Bond	1.000%	20/06/2024	\$ 8,100	\$ 26	\$ 13	\$ 39	0.00
	Chile Government International Bond	1.000	20/12/2026	700	4	12	16	0.00
	Chile Government International Bond	1.000	20/12/2027	5,000	(18)	139	121	0.00
	Egypt Government International Bond	1.000	20/12/2024	1,300	(156)	68	(88)	0.00
	Indonesia Government International Bond	1.000	20/12/2028	12,900	(17)	192	175	0.01
	Mexico Government International Bond	1.000	20/06/2024	13,200	4	56	60	0.00
	Nigeria Government International Bond	1.000	20/12/2028	1,300	(289)	59	(230)	(0.01)
	Peru Government International Bond	1.000	20/06/2026	2,900	26	23	49	0.00
	Peru Government International Bond	1.000	20/12/2031	2,000	(84)	67	(17)	0.00
	Qatar Government International Bond	1.000	20/12/2028	60,850	1,130	368	1,498	0.04
	South Africa Government International Bond	1.000	20/12/2025	9,600	(526)	564	38	0.00
BPS	Brazil Government International Bond	1.000	20/12/2027	2,500	(171)	175	4	0.00
	Chile Government International Bond	1.000	20/12/2024	5,400	6	44	50	0.00
	Chile Government International Bond	1.000	20/12/2026	6,800	39	112	151	0.01
	Chile Government International Bond	1.000	20/06/2027	10,000	(182)	414	232	0.01
	China Government International Bond	1.000	20/12/2028	74,700	895	491	1,386	0.04
	Egypt Government International Bond	1.000	20/06/2024	1,000	(93)	65	(28)	0.00
	Egypt Government International Bond Indonesia Government International Bond	1.000	20/12/2024 20/12/2028	200 63,500	(24) 0	10 860	(14)	0.00 0.02
	Mexico Government International Bond	1.000 1.000	20/12/2028	3,900	(6)	24	860 18	0.02
	Mexico Government International Bond	1.000	20/06/2024	12,000	65	37	102	0.00
	Mexico Government International Bond	1.000	20/12/2024	4,900	6	73	79	0.00
	Peru Government International Bond	1.000	20/06/2026	32,100	116	422	538	0.00
	Serbia Government International Bond	1.000	20/12/2027	1.800	(160)	117	(43)	0.02
BRC	Chile Government International Bond	1.000	20/06/2024	4,500	12	10	22	0.00
DITC	Indonesia Government International Bond	1.000	20/12/2028	400	0	5	5	0.00
	Poland Government International Bond	1.000	20/06/2028	3,200	24	31	55	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2024	15,687	(277)	405	128	0.00
CBK	Brazil Government International Bond	1.000	20/12/2026	5,000	(237)	285	48	0.00
	Chile Government International Bond	1.000	20/12/2024	3,300	8	23	31	0.00
	China Government International Bond	1.000	20/12/2028	4,100	20	56	76	0.00
	Mexico Government International Bond	1.000	20/12/2026	6,000	11	86	97	0.00
	Mexico Government International Bond	1.000	20/06/2028	7,100	(8)	74	66	0.00
	Panama Government International Bond	1.000	20/06/2024	3,400	6	5	11	0.00
	Panama Government International Bond	1.000	20/12/2024	5,900	0	28	28	0.00
	Peru Government International Bond	1.000	20/06/2026	2,200	19	18	37	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	50,000	429	(209)	220	0.01
	Saudi Arabia Government International Bond	1.000	20/12/2024	1,200	(41)	51	10	0.00
DUB	Eskom Holdings SOC Ltd.	4.650	30/06/2029	16,000	0	1,389	1,389	0.04
	South Africa Government International Bond	1.000	20/06/2024	10,000	(131)	167	36	0.00
GLM	Nigeria Government International Bond	1.000	20/12/2028	1,250	(270)	49	(221)	(0.01)

						Unrealised		
	P. C	Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽³⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
GST	Brazil Government International Bond	1.000%	20/06/2026	\$ 600	\$ (32)	\$ 38	\$ 6	0.00
	Chile Government International Bond	1.000	20/12/2026	3,600	33	47	80	0.00
	Chile Government International Bond	1.000	20/06/2028	9,300	18	202	220	0.01
	Mexico Government International Bond	1.000	20/12/2024	100	(1)	2	1	0.00
	Mexico Government International Bond	1.000	20/12/2028	700	(7)	11	_4	0.00
	Panama Government International Bond	1.000	20/12/2024	15,000	73	(1)	72	0.00
	Panama Government International Bond	1.000	20/12/2025	10,000	22	10	32	0.00
	Peru Government International Bond	1.000	20/06/2026	29,100	118	370	488	0.01
	Philippines Government International Bond	1.000	20/12/2028	12,200	52	158	210	0.01
	Poland Government International Bond	1.000	20/06/2028	4,200	38	34	72	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	3,000	29	(16)	13	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2024	3,413	36	(8)	28	0.00
HUS	Mexico Government International Bond	1.000	20/06/2024	100	(1)	1	0	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	9,700	103	(60)	43	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	9,800	(220)	216	(4)	0.00
	Chile Government International Bond	1.000	20/12/2026	7,700	41	130	171	0.01
	Chile Government International Bond	1.000	20/06/2027	10,000	(178)	410	232	0.01
	Nigeria Government International Bond	1.000	20/12/2024	5,950	(244)	169	(75)	0.00
	Nigeria Government International Bond	1.000	20/12/2028	5,000	(1,158)	273	(885)	(0.02)
	Nigeria Government International Bond	5.000	20/06/2024	10,000	38	82	120	0.00
	Panama Government International Bond	1.000	20/12/2024	10,000	47	1	48	0.00
	Peru Government International Bond	1.000	20/06/2026	1,500	13	12	25	0.00
	Poland Government International Bond	1.000	20/06/2028	1,300	(3)	25	22	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2024	11,100	140	(91)	49	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027	9,100	(564)	615	51	0.00
	Egypt Government International Bond	1.000	20/06/2024	1,000	(87)	59	(28)	0.00
	Indonesia Government International Bond	1.000	20/12/2028	8,400	2	112	114	0.00
	Mexico Government International Bond	1.000	20/06/2024	1,500	(1)	8	7	0.00
	Mexico Government International Bond	1.000	20/12/2024	4,100	(15)	50	35	0.00
	Mexico Government International Bond	1.000	20/06/2027	200	(1)	4	3	0.00
	Mexico Government International Bond	1.000	20/06/2028	500	(10)	15	5	0.00
	Nigeria Government International Bond	1.000	20/12/2028	5,000	(1,139)	253	(886)	(0.02)
	Peru Government International Bond	1.000	20/06/2026	37,300	105	521	626	0.02
	Peru Government International Bond	1.000	20/12/2026	3,000	(10)	65	55	0.00
	Qatar Government International Bond	1.000	20/12/2026	5,300	`77	26	103	0.00
	Qatar Government International Bond	1.000	20/12/2028	5,700	86	54	140	0.01
	Saudi Arabia Government International Bond	1.000	20/06/2024	18,000	98	(19)	79	0.00
MYI	Peru Government International Bond	1.000	20/06/2026	2,700	23	22	45	0.00
				•	\$ (2,323)	\$ 10,678	\$ 8,355	0.22
						,	,	· · ·

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

Counterparty	Settlement Month	Currenc be Deliv			rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	2,051	AUD	3,097	\$ 63	\$ 0	\$ 63	0.00
	03/2024	CNH	8,813	\$	1,223	0	(22)	(22)	0.00
30A	01/2024	CAD	1,417		1,046	0	(29)	(29)	0.00
	01/2024		201,723		56,735	0	(2,101)	(2,101)	(0.06)
	01/2024	DOP 1	142,697		2,493	46	0	46	0.00
	01/2024	£	728		925	0	(3)	(3)	0.00
	01/2024	HUF 2	236,678		651	0	(31)	(31)	0.00
	01/2024	PEN	13,560		3,654	0	(6)	(6)	0.00
	01/2024	PLN	5,625		1,353	0	(77)	(77)	0.00
	01/2024	\$	59,661	COP 2	28,201,723	0	(823)	(823)	(0.02)
	01/2024		4,367	HUF	1,614,506	286	0	286	0.01
	01/2024		2,477	¥	365,529	117	0	117	0.00
	01/2024		614	NOK	6,530	29	0	29	0.00
	01/2024		3,729	PLN	15,274	154	0	154	0.00
	01/2024		1,756	TRY	52,056	0	(6)	(6)	0.00
	02/2024	DOP 3	399,889	\$	6,926	74	O O	74	0.00
	02/2024	\$	6	CNÝ	40	0	0	0	0.00
	03/2024	CNH	12,404	\$	1,713	0	(39)	(39)	0.00
	03/2024		201,723		58,800	790	0	790	0.02
	03/2024	EGP	50,687		1,448	284	0	284	0.01
	03/2024		051,063		1,334	0	(31)	(31)	0.00
	03/2024	\$	301	INR	25,155	1	0	1	0.00
	03/2024	4	14	PHP	796	Ö	0	Ö	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	04/2024 04/2024	MYR 20,480 \$ 1,262	\$ 4,475 EGP 50,112	\$ 0 0	\$ (22) (139)	\$ (22) (139)	0.00 0.00
BPS	04/2024 01/2024	4,465 CAD 980	MYR 20,596 \$ 721	57 0	0 (22)	57 (22)	0.00 0.00
	01/2024 01/2024	€ 49,768 £ 2,776	54,351 3,521	4 0	(641) (18)	(637) (18)	(0.02) 0.00
	01/2024	HUF 5,092,251	14,502	0	(213)	(213)	(0.01) 0.00
	01/2024 01/2024	IDR 117,148,900 ¥ 2,280,000	7,580 16,163	0	(26) (53)	(26) (53)	0.00
	01/2024 01/2024	PEN 688 PLN 25,025	185 5,878	0	(1) (484)	(1) (484)	0.00 (0.01)
	01/2024 01/2024	\$ 7,378 4,019	AUD 10,960 BRL 19,766	102 50	0	102 50	0.00 0.00
	01/2024 01/2024	1,435 63,637	CAD 1,945 € 57,792	41 251	0 (33)	41 218	0.00 0.01
	01/2024 01/2024 01/2024	1,677 1,014	HUF 594,996 IDR 15,655,050	38	0	38	0.00
	01/2024	2,809	¥ 409,400	97	0	97	0.00
	01/2024 01/2024	1,314 ZAR 265,390	PLN 5,674 \$ 14,316	129 0	0 (177)	129 (177)	0.00 0.00
	02/2024 02/2024	EGP 22,149 TWD 37,726	633 1,186	113 0	0 (61)	113 (61)	0.00 0.00
	02/2024 03/2024	\$ 262 CLP 2,273,328	EGP 9,414 \$ 2,626	0 33	(40) 0	(40) 33	0.00 0.00
	03/2024 03/2024	CNH 8,584 IDR 53,081,818	1,193 3,405	0	(20) (37)	(20) (37)	0.00 0.00
	03/2024	PEN 12,538	3,403 3,376 2,199	0	(2)	(2)	0.00
	03/2024 03/2024	THB 77,328 \$ 3,382	IDR 53,145,084	0 64	(82) 0	(82) 64	0.00 0.00
	03/2024 03/2024	2,663 1,045	ILS 9,639 INR 87,374	20 2	0	20 2	0.00 0.00
	03/2024 03/2024	2,204 750	PEN 8,301 THB 25,911	33 14	0	33 14	0.00 0.00
	06/2024 06/2024	102 2,676	£ 81 KRW 3,441,788	2	0	2 3	0.00 0.00
BRC	01/2024 01/2024	€ 245,386 NZD 9,123	\$ 269,871 5,612	0	(1,257) (164)	(1,257) (164)	(0.03) 0.00
	01/2024	PLN 14,785	3,381	0	(378)	(378)	(0.01)
	01/2024 01/2024	\$ 1,378 1,072	AUD 2,095 HUF 381,469	52 28	0 0	52 28	0.00 0.00
	01/2024 02/2024	8,225 EGP 109,243	TRY 246,649 \$ 3,123	53 555	(10) 0	43 555	0.00 0.01
	02/2024 03/2024	\$ 2,122 6,031	TRY 64,694 189,470	0 10	(14) (45)	(14) (35)	0.00 0.00
	04/2024 06/2024	13,765 £ 5,790	440,765 \$ 7,284	0	(181) (100)	(181) (100)	0.00 0.00
BSH CBK	02/2024 01/2024	¥ 7,320,000 BRL 43,245	52,140 8,882	0	(158) (21)	(158) (21)	0.00 0.00
CDIK	01/2024 01/2024	CAD 2,002 CLP 10,186,369	1,500 11,488	0	(18) (175)	(18) (175)	0.00 0.00
	01/2024	COP 20,000,000	4,886	0	(247)	(247)	(0.01)
	01/2024 01/2024	€ 1,419 £ 232	1,542 294	0 0	(26) (2)	(26) (2)	0.00 0.00
	01/2024 01/2024	HUF 909,915 MXN 729,388	2,557 40,843	4 0	(74) (2,035)	(70) (2,035)	0.00 (0.05)
	01/2024 01/2024	PLN 9,702 \$ 1,302	2,294 AUD 1,936	0 19	(173) 0	(173) 19	0.00 0.00
	01/2024 01/2024	3,308 5,208	BRL 16,285 CAD 6,969	45 78	0	45 78	0.00 0.00
	01/2024 01/2024	2,062 11,599	CHF 1,796 CLP 10,169,137	74 44	0	74 44	0.00 0.00
	01/2024	1,097	€ 1,014	24	0	24	0.00
	01/2024 01/2024	17,360 8,695	¥ 2,451,100 MXN 151,374	37 204	0	37 204	0.00 0.01
	01/2024 01/2024	148 5,730	NOK 1,579 PLN 24,008	8 374	0	8 374	0.00 0.01
	01/2024 01/2024	1,741 863	SEK 18,225 ZAR 16,268	68 26	0	68 26	0.00 0.00
	01/2024 02/2024	ZAR 12,375 \$ 2,165	\$ 672 BRL 10,953	0 86	(4) 0	(4) 86	0.00 0.00
	02/2024 03/2024	2,010 ILS 6,779	EGP 72,647 \$ 1,862	0	(303) (25)	(303) (25)	(0.01) 0.00
	03/2024	¥ 1,180,000	8,419	0	(28)	(28)	0.00
	03/2024 03/2024	PEN 34,641 \$ 11,488	9,199 CLP 10,228,300	0 178	(134) 0	(134) 178	0.00 0.00
	03/2024 03/2024	1,006 6,766	IDR 15,600,344 PEN 25,193	6 40	0 (18)	6 22	0.00 0.00
	04/2024 04/2024	8,882 4,586	BRL 43,683 TRY 154,052	37 78	0	37 78	0.00 0.00
DUB	01/2024 01/2024	NGN 135,300 \$ 1,444	\$ 220 ZAR 27,412	86 53	0	86 53	0.00 0.00
	02/2024	1,861	EGP 67,006	0	(287)	(287)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	CNH 5,903 \$ 1,664	\$ 819 SGD 2,203	\$ 0 12	\$ (15) 0	\$ (15) 12	0.00 0.00
	04/2024	EGP 70,919	\$ 1,861	271	0	271	0.01
GLM	04/2024 01/2024	\$ 1,573 AUD 4,142	EGP 62,146 \$ 2,777	0	(180) (50)	(180) (50)	(0.01) 0.00
	01/2024	CAD 17,928	13,220	0	(378)	(378)	(0.01)
	01/2024 01/2024	CHF 7,894 DOP 1,447,741	9,008 25,378	0 558	(376) 0	(376) 558	(0.01) 0.01
	01/2024 01/2024	HUF 726,758 MXN 843,867	2,004 48,107	0	(90) (1,500)	(90) (1,500)	0.00 (0.04)
	01/2024	NOK 3,775	364	0	(7)	(7)	0.00
	01/2024 01/2024	\$ 5,518 2,155	HUF 1,999,083 MXN 37,281	243 37	0	243 37	0.01 0.00
	01/2024	8,563	PLN 33,915	60	0	60	0.00
	01/2024 01/2024	703 1,058	TRY 21,370 ZAR 20,062	11 38	0	11 38	0.00 0.00
	01/2024	ZAR 959,411	\$ 51,340 EGP 1,665	0	(1,040)	(1,040)	(0.03)
	02/2024 03/2024	\$ 46 CNH 3,838	\$ 532	0	(7) (10)	(7) (10)	0.00 0.00
	03/2024 03/2024	DOP 167,242 \$ 2,283	2,924 PEN 8,484	63 3	0	63 3	0.00 0.00
	03/2024	564	TRY 17,707	0	(6)	(6)	0.00
	04/2024 04/2024	DOP 160,100 \$ 2,442	\$ 2,784 EGP 96,337	56 0	0 (282)	56 (282)	0.00 (0.01)
JPM	01/2024	HUF 6,615,722	\$ 18,831	0	(287)	(287)	(0.01)
	01/2024 01/2024	\$ 744 258	BRL 3,675 MXN 4,802	13 24	0	13 24	0.00 0.00
	01/2024	81	NGN 66,987	0	(15)	(15)	0.00
	01/2024 02/2024	3,986 EGP 55,500	TRY 118,303 \$ 1,593	0 289	(11) 0	(11) 289	0.00 0.01
	02/2024 02/2024	\$ 8,652 1,000	BRL 42,436 EGP 36,046	69 0	0 (153)	69 (153)	0.00 0.00
	02/2024	10,529	INR 879,612	17	0	17	0.00
	02/2024 03/2024	2,946 AED 37,511	TRY 89,936 \$ 10,221	0 2	(16) 0	(16) 2	0.00 0.00
	03/2024	CLP 2,744,025	3,043	0	(87)	(87)	0.00
	03/2024 03/2024	IDR 21,657,544 THB 64,518	1,396 1,815	0	(8) (88)	(8) (88)	0.00 0.00
	03/2024	TWD 19,460	626	0	(19)	(19)	0.00
	03/2024 03/2024	\$ 1,037 313	IDR 16,011,487 INR 26,188	1 0	0 0	1 0	0.00 0.00
	04/2024 06/2024	709 KRW 602,380	EGP 27,991 \$ 461	0	(81) (8)	(81) (8)	0.00 0.00
MBC	01/2024	AUD 1,667	1,129	0	(9)	(9)	0.00
	01/2024 01/2024	€ 37,460 HUF 2,102,208	40,868 5,670	0	(522) (388)	(522) (388)	(0.01) (0.01)
	01/2024	¥ 520,000	3,643	0	(49)	(49)	0.00
	01/2024 01/2024	\$ 963 4,595	AUD 1,453 CAD 6,234	28 133	0	28 133	0.00 0.00
	01/2024 01/2024	1,748 690	£ 1,388 HUF 242,371	21 9	0	21 9	0.00 0.00
	01/2024	1,887	¥ 269,000	22	0	22	0.00
	01/2024 01/2024	1,043 ZAR 144,060	NOK 11,305 \$ 7,538	71 0	0 (330)	71 (330)	0.00 (0.01)
	02/2024	¥ 1,060,000	7,467	0	(98)	(98)	0.00
	03/2024 03/2024	PHP 136,267 TWD 56,481	2,435 1,814	0	(25) (57)	(25) (57)	0.00 0.00
	03/2024 03/2024	\$ 3,088 3,361	CNH 21,851 INR 280,000	0	(2)	(2) (8)	0.00 0.00
	04/2024	4,551	EGP 182,950	0	(449)	(449)	(0.01)
MYI	01/2024 01/2024	AUD 18 € 318	\$ 13 353	0 2	0	0 2	0.00 0.00
	01/2024	£ 50	64	0	0	0	0.00
	01/2024 01/2024	HUF 1,290,164 MYR 4,927	3,667 1,056	0	(61) (19)	(61) (19)	0.00 0.00
	01/2024	NGN 322,875	525	205	0	205	0.01
	01/2024 01/2024	PLN 9,528 SGD 283	2,310 215	0 0	(112) 0	(112) 0	0.00 0.00
	01/2024 01/2024	\$ 1,786 1,390	£ 1,415 HUF 490,251	20 23	(1) 0	19 23	0.00 0.00
	01/2024	942	¥ 138,852	44	0	44	0.00
	01/2024 01/2024	135 3,673	SGD 178 ZAR 67,686	0 23	0	0 23	0.00 0.00
	02/2024	EGP 29,660	\$ 847	151	0	151	0.00
	02/2024 02/2024	\$ 11 25	CNY 80 EGP 905	0	0 (4)	0 (4)	0.00 0.00
	03/2024 03/2024	CNH 8,410 IDR 27,010,172	\$ 1,166 1,755	0	(22) 0	(22) 3	0.00 0.00
	03/2024	THB 26,336	761	0	(16)	(16)	0.00
	03/2024 04/2024	\$ 582 EGP 59,622	EGP 20,855 \$ 1,562	0 225	(103) 0	(103) 225	0.00 0.01
	04/2024	\$ 3,020	EGP 120,817	0	(311)	(311)	(0.01)

BRC 04/2024 ST,167 É 5,709 114 0 114 0.00 RYL 01/2024 AUD 2,612 1,756 0 (27) (27) 0.00 SCX 01/2024 \$ 1,479 £ 1,156 0 (5) (5) 0.0 0	Counterparty	Settlement Month		rency to relivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
RBC 04/2024 MNN 1,299 \$ 69 0 (2) (2		06/2024	KRW	209,363	\$	161	\$ 0	\$ (2)	\$ (2)	0.00
RBC 04/2024 MXN 1,229 \$ 69 0 (27) (27) 0.00 RYL 01/2024 \$ 1,479 £ 1,156 0 (27) (27) 0.00 SCX 01/2024 € 1,479 £ 1,156 0 (5) (5) 0.00 O1/2024 € 18 \$ 20 0 0 0 0 0.00 O1/2024 \$ 1,479 MYR 68 3 0 0 0 0.00 O1/2024 \$ 149 MYR 688 3 0 0 3 0.00 O1/2024 \$ 149 MYR 688 3 0 (104)		06/2024	\$	7,167	£	5,709	114		114	0.00
RYL 01/2024 AUD 2 612 1,756 0 (27) (27) 0,00 SCX 01/2024 € 1.8 \$ 20 0	RBC		MXN					(2)	(2)	0.00
SCX 01/2024	RYL						0			0.00
SCX 01/2024 € 18 \$ 20 0 <t< td=""><td></td><td></td><td></td><td></td><td>£</td><td></td><td></td><td></td><td></td><td>0.00</td></t<>					£					0.00
01/2024	SCX		€		\$					0.00
01/2024 \$ 88					•		0	(181)	(181)	(0.01)
01/2024			\$		€		0			0.00
01/2024			•							0.00
01/2024										0.00
02/2024										0.00
02/2024			MYR				0			0.00
02/2024 2,413 MYR 11,177 30 0 30 0.00 03/2024 CNH 8,257 \$ 1,140 0 (26) (26) 0.00 03/2024 THB 92,277 2,670 0 (52) (52) 0.00 03/2024 \$ 853 EGP 30,605 0 (150) (150) 0.00 03/2024 7,761 IDR 120,023,865 22 0 22 0.00 03/2024 682 INR 57,015 1 0 1 0.00 SSB 01/2024 CLP 10,916,650 \$ 12,349 0 (142) (142) 0.00 03/2024 IDR 26,871,161 1,731 0 (11) (11) 0.00 03/2024 \$ 688 IDR 10,714,513 7 0 7 0.00 TOR 01/2024 1,557 ¥ 228,343 64 0 64 0.00 UAG 01/2024 f 16,023 20,269 0<								(123)	(123)	0.00
03/2024			•							0.00
03/2024			CNH							0.00
03/2024		03/2024			•					0.00
03/2024					EGP					0.00
03/2024			•							0.00
SSB 01/2024 CLP 10,916,650 \$ 12,349 0 (142) (142) 0.00 (142) 0.00 (14										0.00
SSB 01/2024 CLP 10,916,650 \$ 12,349 0 (142) (142) 0.00 03/2024 IDR 26,871,161 1,731 0 (11) (11) 0.00 03/2024 \$ 688 IDR 10,714,513 7 0 7 0.00 7 0.00 03/2024 CNH 3,993 \$ 553 0 (11) (11) (11) 0.00 03/2024 CNH 3,993 \$ 553 0 (11) (11) (11) 0.00 03/2024 CNH 3,993 \$ 553 0 (11) (11) (11) 0.00 03/2024 CNH 3,993 \$ 553 0 (11) (11) (11) 0.00 00 01/2024 HUF 1,641 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0							0		(350)	(0.01)
03/2024 IDR 26,871,161 1,731 0 (11) (11) 0.00 TOR 01/2024 \$ 688 IDR 10,714,513 7 0 7 0.00 TOR 01/2024 CNH 3,993 \$ 553 0 (11) (11) 0.00 UAG 01/2024 £ 16,023 20,269 0 (158) (158) 0.00 01/2024 HUF 1,641 5 0 0 0 0 0 0 01/2024 \$ 779 AUD 1,175 22 0 22 0.00 01/2024 \$ 779 AUD 1,175 22 0 22 0.00 01/2024 \$ 779 BRL 3,543 10 0 10 0.00 01/2024 \$ 6,556 IDR 101,444,549 30 0 30 0.00 01/2024 \$ 3,405 NOK 36,325 172 0 172 0.00 01/2024 \$ 1,044 NZD 1,697 30 0 3 0.00	SSB	01/2024	CLP		\$		0			0.00
TOR 01/2024 \$ 688 IDR 10,714,513 7 0 7 0.00 108 01/2024 1,557 \$ 228,343 64 0 64 0.00 109 03/2024 CNH 3,993 \$ 553 0 (11) (11) (11) 0.00 109 01/2024 £ 16,023 20,269 0 (158) (158) 0.00 101/2024 HUF 1,641 5 0 0 0 0 0 0.00 101/2024 \$ 779 AUD 1,175 22 0 0 22 0.00 101/2024 719 BRL 3,543 10 0 10 10 0.00 101/2024 6,556 IDR 101,444,549 30 0 30 30 0.00 101/2024 3,405 NOK 36,325 172 0 172 0.00 101/2024 1,044 NZD 1,697 30 0 30 0.00 101/2024 1,044 NZD 1,446 3 0 3 0.00 101/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.00 103/2024 CZK 363,202 16,315 98 0 98 0.00 103/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00							0			0.00
TOR 01/2024 1,557 ¥ 228,343 64 0 64 0.00 64 0.00 03/2024 CNH 3,993 \$ 553 0 (11) (11) (11) 0.00 00 01/2024 f 16,023 20,269 0 (158) (158) 0.00 01/2024 HUF 1,641 5 0 0 0 0 0 0 0.00 0 0.00 01/2024 \$ 779 AUD 1,175 22 0 0 22 0.00 01/2024 719 BRL 3,543 10 0 0 10 0.00 01/2024 6,556 IDR 101,444,549 30 0 30 30 0.00 01/2024 3,405 NOK 36,325 172 0 172 0.00 01/2024 1,044 NZD 1,697 30 0 172 0.00 01/2024 1,044 NZD 1,697 30 0 30 30 0.00 01/2024 1,044 NZD 1,697 30 0 30 30 0.00 01/2024 1,044 NZD 1,697 30 0 30 30 0.00 01/2024 1,044 NZD 1,697 30 0 30 30 0.00 01/2024 1,044 NZD 1,697 30 0 30 0 30 0.00 01/2024 1,044 NZD 1,697 30 0 0 30 0.00 01/2024 1,044 NZD 1,697 30 0 0 30 0.00 01/2024 1,044 NZD 1,697 30 0 0 30 0.00 01/2024 1,044 NZD 1,697 30 0 0 98 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (224) (0.00 03/2024 ZZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) (26) 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) (26) 0.00 03/2024 Y 5,040,000 36,009 0 (112) (112) (112) 0.00 00 00 00 00 00 00 00 00 00 00 00 0					IDR	10.714.513				0.00
UAG 01/2024 CNH 3,993 \$ 553 0 (11) (11) 0.00 0 0 0 1/2024 £ 16,023 20,269 0 (158) (158) 0.00 0 0 0 0.00 0 0 0.00 0 0 0 0 0 0 0	TOR			1.557			64	0	64	0.00
UAG 01/2024 £ 16,023 20,269 0 (158) (158) 0.00 01/2024 HUF 1,641 5 0 0 0 0 0.00 01/2024 \$ 779 AUD 1,175 22 0 22 0.00 01/2024 719 BRL 3,543 10 0 10 0.00 01/2024 6,556 IDR 101,444,549 30 0 30 0.00 01/2024 3,405 NOK 36,325 172 0 172 0.00 01/2024 1,044 NZD 1,697 30 0 30 0.00 01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.00 03/2024 IZK 363,202 16,315 98 0 98 0.00 03/2024 IZK		03/2024	CNH		\$		0	(11)	(11)	0.00
01/2024 \$ 779 AUD 1,175 22 0 22 0.00 01/2024 719 BRL 3,543 10 0 10 0.00 01/2024 6,556 IDR 101,444,549 30 0 30 0.00 01/2024 3,405 NOK 36,325 172 0 172 0.00 01/2024 1,044 NZD 1,697 30 0 30 0.00 01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.0° 03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) (112) 0.00	UAG	01/2024	£			20,269	0	(158)	(158)	0.00
01/2024 \$ 779 AUD 1,175 22 0 22 0.00 01/2024 719 BRL 3,543 10 0 10 0.00 01/2024 6,556 IDR 101,444,549 30 0 30 0.00 01/2024 3,405 NOK 36,325 172 0 172 0.00 01/2024 1,044 NZD 1,697 30 0 30 0.00 01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.0° 03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) (112) 0.00		01/2024	HUF	1.641		. 5	0	` 0	, O	0.00
01/2024 719 BRL 3,543 10 0 10 0.00 01/2024 6,556 IDR 101,444,549 30 0 30 0.00 01/2024 3,405 NOK 36,325 172 0 172 0.00 01/2024 1,044 NZD 1,697 30 0 30 0.00 01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.0° 03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) (112) 0.00					AUD	1.175	22		22	0.00
01/2024 3,405 NOK 36,325 172 0 172 0.00 01/2024 1,044 NZD 1,697 30 0 30 0.00 01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.00 03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) (112)								0		0.00
01/2024 1,044 NZD 1,697 30 0 30 0.00 01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.00 03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) 0.00		01/2024		6,556	IDR 1	01,444,549	30	0	30	0.00
01/2024 1,044 NZD 1,697 30 0 30 0.00 01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.00 03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) 0.00		01/2024						0	172	0.00
01/2024 140 SEK 1,446 3 0 3 0.00 01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.00 03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) 0.00		01/2024			NZD			0		0.00
01/2024 ZAR 100,853 \$ 5,283 0 (224) (224) (0.0° 03/2024 CZK 363,202 16,315 98 0 98 0.0° 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.0° 03/2024 ¥ 5,040,000 36,009 0 (112) (112) (112)		01/2024		140	SEK	1,446	3	0	3	0.00
03/2024 CZK 363,202 16,315 98 0 98 0.00 03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) 0.00		01/2024	ZAR	100,853	\$			(224)	(224)	(0.01)
03/2024 IDR 101,499,619 6,556 0 (26) (26) 0.00 03/2024 ¥ 5,040,000 36,009 0 (112) (112) 0.00		03/2024	CZK		•		98			0.00
03/2024 ¥ 5,040,000 36,009 0 (112) (112) 0.00		03/2024	IDR 1					(26)	(26)	0.00
\$ 8,519 \$ (20,124) \$ (11.605) (0.30										0.00
the state of the s							\$ 8,519	\$ (20,124)	\$ (11,605)	(0.30)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,620	AUD 2,443	\$ 47	\$ 0	\$ 47	0.00
BOA	01/2024	86	130	3	0	3	0.00
BPS	01/2024	AUD 16	\$ 11	0	0	0	0.00
	01/2024	\$ 49	AUD 73	1	0	1	0.00
BRC	01/2024	3	5	0	0	0	0.00
CBK	01/2024	80	118	1	0	1	0.00
GLM	01/2024	52	78	1	0	1	0.00
MBC	01/2024	673	1,015	20	0	20	0.00
RYL	01/2024	3	5	0	0	0	0.00
UAG	01/2024	780	1,176	22	0	22	0.00
				\$ 95	\$ 0	\$ 95	0.00

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 4,277	CHF 3,730	\$ 158	\$ 0	\$ 158	0.00
CBK	01/2024	25,313	22,054	904	0	904	0.02
GLM	01/2024	28,222	24,731	1,178	0	1,178	0.04
MYI	01/2024	CHF 11	\$ 13	0	(1)	(1)	0.00
	01/2024	\$ 28,368	CHF 24,763	1,070	0	1,070	0.03
				\$ 3,310	\$ (1)	\$ 3,309	0.09

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 18,529	\$ 20,239	\$ 1	\$ (235)	\$ (234)	(0.01)
	01/2024	\$ 539,487	€ 490,734	2,731	(4)	2,727	0.07
BRC	01/2024	449,859	409,045	2,096	0	2,096	0.06
CBK	01/2024	€ 20,731	\$ 22,535	10	(381)	(371)	(0.01)
MBC	01/2024	78	85	0	(2)	(2)	0.00
	01/2024	\$ 400,182	€ 366,005	4,219	0	4,219	0.10
				\$ 9,057	\$ (622)	\$ 8,435	0.21

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

						Net Unrealised	
Countries	Settlement	Currency to	Currency to	Unrealised	Unrealised	Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
BOA	01/2024	£ 284	\$ 359	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$ 4,229	£ 3,338	27	0	27	0.00
BPS	01/2024	£ 14	\$ 17	0	0	0	0.00
	01/2024	\$ 3,386	£ 2,670	17	0	17	0.00
BRC	01/2024	55	43	0	0	0	0.00
CBK	01/2024	£ 237	\$ 299	0	(2)	(2)	0.00
	01/2024	\$ 95	£ 75	1	0	1	0.00
GLM	01/2024	£ 44	\$ 56	0	0	0	0.00
MBC	01/2024	214	273	0	0	0	0.00
	01/2024	\$ 17	£ 13	0	0	0	0.00
MYI	01/2024	£ 84	\$ 106	0	(1)	(1)	0.00
	01/2024	\$ 8	£ 6	0	0	0	0.00
SCX	01/2024	19,415	15,349	153	0	153	0.01
SSB	01/2024	11,885	9,419	123	0	123	0.00
UAG	01/2024	£ 0	\$ 0	0	0	0	0.00
	01/2024	\$ 19,413	£ 15,339	142	0	142	0.00
				\$ 463	\$ (6)	\$ 457	0.01

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 8,020	SGD 10,661	\$ 64	\$ 0	\$ 64	0.00
GLM	01/2024	SGD 157	\$ 117	0	(1)	(1)	0.00
	01/2024	\$ 248	SGD 329	2	0	2	0.00
JPM	01/2024	2,036	2,715	23	0	23	0.00
MBC	01/2024	SGD 635	\$ 475	0	(7)	(7)	0.00
	01/2024	\$ 7	SGD 10	0	0	0	0.00
	02/2024	SGD 182	\$ 139	0	0	0	0.00
MYI	01/2024	\$ 7,502	SGD 10,007	87	0	87	0.01
	02/2024	146	193	0	0	0	0.00
TOR	01/2024	6,949	9,271	82	0	82	0.00
	02/2024	SGD 39	\$ 30	0	0	0	0.00
UAG	01/2024	45	34	0	0	0	0.00
				\$ 258	\$ (8)	\$ 250	0.01

Total OTC Financial Derivative Instruments	\$ 7	.390	0.19
Total OTC I manda Derivative instruments	Ψ,	1330	0.15

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 09/06/2025 13.456% due 09/06/2025 13.501% due 13/12/2024 15.389% due 21/02/2024	COP 1,520,000 20,903,700 15,954,589 13,699,000 8,845,000 17,680,000 5,906,000 15,106,000 4,622,500	\$ 396 5,369 4,283 3,725 2,353 4,705 1,572 3,984 1,207	0.01 0.14 0.11 0.10 0.06 0.12 0.04 0.10
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 01/12/2024 16.137% due 01/09/2024	21,517,000 29,093,800 7,817,000 14,569,000 20,654,000 8,476,000	5,555 7,506 2,055 3,867 5,408 2,245	0.15 0.20 0.05 0.10 0.14 0.06

Schedule of Investments Emerging Markets Bond Fund (Cont.)

DESCRIPTION	PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024 16.412% due 25/04/2024	COP 7,588,000 3,293,000 4,790,000 9,047,900 334,000	\$	2,069 901 1,287 2,327 86	0.06 0.02 0.03 0.06 0.00
Total Certificates of Deposit		\$	60,900	1.58
Total Investments		\$ 4,	217,590	109.65
Other Current Assets & Liabilities		\$ (371,305)	(9.65)
Net Assets		\$ 3,	846,285	100.00

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

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.89%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A Exp. 10/06/2071	10/06/2022	\$ 0	\$ 0	0.00
Constellation Oil Services Holding S.A. 'B'	10/06/2022	460	460	0.01
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	31,381	25,473	0.66
DrillCo Holding Lux S.A.	08/06/2023	7,281	9,040	0.24
		\$ 39,122	\$ 34,973	0.91

(j) Securities with an aggregate fair value of \$422,139 (31 December 2022: \$84,485) and cash of \$Nil (31 December 2022: \$842) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$4,698 (31 December 2022: \$Nil) and cash of \$3,381 (31 December 2022: \$3,002) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$27,700 (31 December 2022: \$36,243) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$4,980 (31 December 2022: \$11,680) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

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

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 3,834,962	\$ 99,009	\$ 3,933,972
Investment Funds	192,346	0	0	192,346
Repurchase Agreements	0	2,599	0	2,599
Financial Derivative Instruments(3)	(1,938)	28,322	1,389	27,773
Deposits with Credit Institutions	0	60,900	0	60,900
Totals	\$ 190,409	\$ 3,926,783	\$ 100,398	\$ 4,217,590

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

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 3,210,349	\$ 57,311	\$ 3,267,661
Investment Funds	52,797	0	0	52,797
Repurchase Agreements	0	9,160	0	9,160
Financial Derivative Instruments ⁽³⁾	5,730	14,061	(25)	19,766
Deposits with Credit Institutions	0	0	2,227	2,227
Totals	\$ 58,528	\$ 3,233,570	\$ 59,513	\$ 3,351,611

Quetod Drices

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.050%	27/12/2023	TBD ⁽¹⁾	€ (38,488)	\$ (42,540)	(1.11)
	4.500	22/11/2023	TBD ⁽¹⁾	\$ (714)	(717)	(0.02)
	5.540	19/12/2023	TBD ⁽¹⁾	(21,425)	(21,468)	(0.56)
	5.680	19/12/2023	TBD ⁽¹⁾	(17,119)	(17,154)	(0.45)
	5.690	19/12/2023	TBD ⁽¹⁾	(23,158)	(23,206)	(0.60)
	5.990	18/07/2023	16/01/2024	(16,646)	(17,108)	(0.45)
BRC	4.000	02/11/2023	TBD ⁽¹⁾	(7,423)	(7,473)	(0.19)
BSN	5.510	19/12/2023	04/01/2024	(180,465)	(180,824)	(4.70)
MYI	3.750	01/11/2023	TBD ⁽¹⁾	(751)	(756)	(0.02)
	4.000	13/11/2023	TBD ⁽¹⁾	(4,389)	(4,413)	(0.11)
NOM	5.250	13/10/2023	TBD ⁽¹⁾	(421)	(426)	(0.01)
	5.450	05/12/2023	TBD ⁽¹⁾	(9,554)	(9,554)	(0.25)
SCX	4.080	20/11/2023	TBD ⁽¹⁾	€ (37,848)	(42,005)	(1.09)
	5.560	17/11/2023	TBD ⁽¹⁾	\$ (25,689)	(25,868)	(0.67)
	5.580	17/11/2023	TBD ⁽¹⁾	(9,151)	(9,215)	(0.24)
Total Reverse Repurchase Agreements					\$ (402,727)	(10.47)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

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

		As at 31-Dec-2023		As at 31-Dec-2022					
Countries	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net			
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾			
AZD	\$ 88	\$ 0	\$ 88	\$ 2	\$ 0	\$ 2			
BOA	(1,075)	1,740	665	(9,485)	8,490	(995)			
BPS	4,872	(7,810)	(2,938)	1,829	(690)	1,139			
BRC	1,009	(1,900)	(891)	(897)	860	(37)			
BSH	(158)	0	(158)	N/A	N/A	N/A			
CBK	(696)	1,140	444	20,215	(19,290)	925			
CLY	N/A	N/A	N/A	(454)	0	(454)			
DUB	1,429	(1,270)	159	126	(230)	(104)			
FAR	0	(290)	(290)	N/A	N/A	N/A			
FBF	N/A	N/A	N/A	(33)	0	(33)			
GLM	(1,718)	940	(778)	46	(120)	(74)			
GST	705	(690)	15	(1,298)	1,330	32			
HUS	13	(150)	(137)	58	(150)	(92)			
IND	N/A	N/A	N/A	0	270	270			
JPM	(659)	620	(39)	1,107	(1,310)	(203)			
MBC	2,577	(4,680)	(2,103)	3,472	(2,910)	562			
MYC	180	(380)	(200)	(27)	(60)	(87)			
MYI	1,515	(1,480)	35	70	(160)	(90)			
RBC	(2)	0	(2)	1	, O	` 1			
RYL	(32)	0	(32)	1,375	(1,300)	75			
SCX	(779)	540	(239)	8,586	(8,150)	436			
SOG	N/A	N/A	N/A	(37)	0	(37)			
SSB	(23)	0	(23)	N/A	N/A	N/A			
TOR	135	0	135	8	(20)	(12)			
UAG	9	0	9	(678)	730	`52 [′]			

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

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

⁽²⁾ Refer to the Schedule of Investments for additional information.

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

Schedule of Investments Emerging Markets Bond Fund (Cont.)

Comparative Information

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

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	91.76	83.54
Transferable securities dealt in on another regulated market*	10.19	15.12
Other transferable securities	0.33	0.17
Investment funds	5.00	1.60
Repurchase agreements	0.07	0.28
Financial derivative instruments dealt in on a regulated market	0.37	0.01
Centrally cleared financial derivative instruments	0.16	(0.14)
OTC financial derivative instruments	0.19	0.73
Certificates of deposit	1.58	0.07
Reverse repurchase agreements	(10.47)	(2.28)

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

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

Abania N/A	Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Angola Argentina 2.00 1.46 Azerbaijan 1.11 1.31 1.31 1.34 Bahramas N/M 0.36 Bahrami 0.29 0.36 Berlarus N/M 0.02 Berlarus N/M 0.02 Berlarus N/M 0.02 Berlarus N/M 0.02 Berlarus N/M 0.03 Bulgaria 0.077 N/M 0.03 Bulgaria 0.030 N/M 0.03 Camada 0.031 N/M 0.03 N/M 0.05 Equadion 1.10 1.10 1.11 Egypt 1.10 1.10 1.11 Egypt 1.10 1.10 1.11 Egypt 1.10 1.10 1.11 Egypt 1.10 0.11 Egypt 1.10 0.1	Albania	N/A	0.09
Argentina			
Azerbaijan 1.11 1.31 0.36 Bahrain 0.29 0.36 Bahrain 0.29 0.36 Bahrain 0.29 0.36 0.27 NA 0.02 Berlin NIA 0.18 0.02 Renin NIA 0.18 0.02 NIA 0.18 0.02 NIA 0.18 0.02 NIA 0.03 NIA 0.03 NIA 0.03 NIA 0.03 NIA 0.02 NIA 0.02 NIA 0.02 NIA 0.02 NIA 0.02 0.02 NIA 0.02 0.0			
Bahamas N/A 0.36 Belarus N/A 0.02 Belarus N/A 0.02 Belarus N/A 0.02 Bernin N/A 0.18 Brazil 2.00 2.04 Bulgaria 0.27 N/A Cameroon 0.29 0.18 Canada 0.03 N/A Cyran Islands 3.24 3.52 Chile 2.77 2.67 China 0.03 0.32 Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Euador 1.10 1.11 Eight 2.0 2.0 El Salvador 0.44 0.28			
Bahrain 0.29 0.36 Belairus NIA 0.02 Benin NIA 0.18 Brazil 2,00 2.04 Bulgaria 0.27 NIA Camedon 0.29 0.18 Canada 0.03 NIA Cayman Islands 3.24 3.52 Chile 2.72 2.67 China 0.03 0.32 Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Elyot 2.20 2.10 El Salvador 0.44 0.28 Ethiopia NIA 0.06 Gabon 0.02 NIA Georgia 0.01 0.01 Garmany NIA 0.06 Germany NIA 0.33 Ghara 0.78 0.68 Hong Kong 1.02 0.83			
Belaus NIA 0.18 Brain NIA 0.18 Brazil 2.00 2.04 Brazil 2.00 2.04 Bulgaria 2.00 2.04 Cameroon 0.29 0.18 Canada 0.03 NIA Cayman Islands 3.24 3.52 Chile 2.77 2.67 China 0.03 0.32 Colombila 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Euador 1.10 1.11 Euyet 2.20 2.10 Ef Salvador 0.44 0.28 Ethiopia NIA 0.06 Georgia 0.01 0.01 Georgia 0.01 0.01 Georgia 0.01 0.01 Georgia 0.01 0.01 Hong Kom 0.02 NIA Hong Kom 0.05 0.73 <t< td=""><td></td><td></td><td></td></t<>			
Benin NA 0.18 Brazil 2.00 2.04 Bulgaria 0.27 N/A Cameron 0.29 0.18 Canada 0.03 N/A Cayman Islands 3.24 3.52 Chile 2.72 2.67 China 0.03 0.32 Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Elyot 2.20 2.10 El Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Gerorgia 0.01 0.01 Garmany N/A 0.06 Germany N/A 0.03 Ghana 0.57 0.74 Hungary 1.02 0.83 Horigania 0.23 0.30 India 0.23 0.30			
Brazil 2,00 2,04 Cameron 0,29 0,18 Canada 0,03 N/A Ceyman Islands 3,24 3,52 Chile 2,77 2,67 China 0,03 0,32 Colombia 2,27 2,78 Costa Rica 0,25 0,27 Dominican Republic 3,67 2,69 Equador 1,10 1,11 1,11 Etypt 2,20 2,10 1,1 1,11 1,11 1,11 1,11 1,11 1,11 1,11 1,11 1,11 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,11 1,0 1,1 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0 1,0			
Bulgaria 0.27 N/A Cameroon 0.29 0.18 Canada 0.03 N/A Cayman Islands 3.24 3.52 Chile 2.72 2.67 China 0.03 0.32 Colombia 2.27 2.78 Costa Bitca 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Egypt 2.20 2.10 El Salvador 0.44 0.28 Ethiopia N/A 0.05 Gabon 0.01 0.01 Gergia 0.01 0.01 Germany N/A 0.33 Germany N/A 0.33 Ghana 0.57 0.74 Guatemala 0.57 0.74 Hungary 1.82 0.66 Hungary 1.82 0.66 India 0.23 0.30 Inceptant 0.74 0.75 <			
Cameron 0.29 0.18 Cayanda 0.03 N/A Cayman Islands 3.24 3.52 Chile 2.72 2.67 China 0.03 0.32 Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Eucedor 1.10 1.11 Eusdor 1.00 1.11 Ery 2.20 2.10 El Salvador 0.44 0.28 Ethiopia N/A 0.05 Gabon 0.02 N/A Gergia 0.01 0.01 Germany N/A 0.33 Ghana 0.57 0.74 Hungary 1.02 0.83 Hong Kong 1.02 0.83 Holia 0.23 0.30 India 0.23 0.30 Indoesia 3.74 4.75 International 0.21 N/A <tr< td=""><td>Brazil</td><td></td><td>2.04</td></tr<>	Brazil		2.04
Canada 0.03 N/A Cayman Islands 3.24 3.52 Chile 2.72 2.67 China 0.03 0.32 Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Egypt 2.20 2.10 Ef Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Gebrai 0.01 0.01 Gerrigia 0.01 0.01 Gerrigia 0.01 0.01 Gerrigia 0.01 0.01 Guatemala 0.57 0.74 Hungary 1.02 0.83 Hungary 1.82 0.96 India 3.24 4.75 Indonesia 3.74 4.75 Indonesia 3.74 4.75 Incardal 0.06 0.73 <td>Bulgaria</td> <td>0.27</td> <td>N/A</td>	Bulgaria	0.27	N/A
Canada 0.03 N/A Cayman Islands 3.24 3.52 Chile 2.72 2.67 China 0.03 0.32 Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Egypt 2.20 2.10 Ef Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Gebrai 0.01 0.01 Gerrigia 0.01 0.01 Gerrigia 0.01 0.01 Gerrigia 0.01 0.01 Guatemala 0.57 0.74 Hungary 1.02 0.83 Hungary 1.82 0.96 India 3.24 4.75 Indonesia 3.74 4.75 Indonesia 3.74 4.75 Incardal 0.06 0.73 <td>Cameroon</td> <td>0.29</td> <td>0.18</td>	Cameroon	0.29	0.18
Cayman Islands 3.24 3.52 Chile 2.72 2.67 China 0.03 0.32 Colombia 2.27 2.78 Casta Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Egypt 2.00 2.10 El Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Gerorgia 0.01 0.01 Gabon 0.02 N/A Gererary N/A 0.33 Ghana 0.57 0.74 Guatemala 0.57 0.74 Hong Kong 1.02 0.83 Hong Kong 1.02 0.83 Holia 0.23 0.30 India 0.23 0.30 India 0.21 N/A Itag 0.08 N/A Itag 0.08 N/A	Canada		N/A
Chile 2.72 2.67 Chima 0.03 0.32 Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Egypt 2.20 2.10 El Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Georgia 0.01 0.01 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Irea 0.08 N/A Irea 0.08 N/A Irea 0.07 0.08 International 0.21 N/A Irea 0.08 N/A			
China 0.03 0.32 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Eypt 2.20 2.10 E Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.01 0.01 Georgia 0.01 0.01 Germany N/A 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Korg 1.02 0.83 Hungary 1.02 0.83 India 0.23 0.30 International 0.23 0.30 International 0.21 N/A Ireal 0.08 N/A Ireal 0.08 N/A Ireal 0.07 0.08 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 <			
Colombia 2.27 2.78 Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Eight 2.20 2.10 Ef Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Georgia 0.01 0.01 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 3.74 4.75 International 2.21 N/A Iraq 0.08 N/A Iraq 0.07 0.08 Iraq 0.08 N/A Iraq 0.08 N/A Iraq			
Costa Rica 0.25 0.27 Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Egypt 2.20 2.10 El Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Georgia 0.01 0.01 Germany N/A 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Iraga 0.08 N/A Iraga 0.08 N/A Iraga 0.08 N/A Iraga 0.08 0.71 Jamaica 0.07 0.08			
Dominican Republic 3.67 2.69 Ecuador 1.10 1.11 Ef Salvador 0.44 0.28 Ethiopia N/A 0.06 Gabon 0.02 N/A Georgia 0.01 0.01 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Iraq 0.08 N/A Ireland 0.66 0.73 Israel 0.96 0.73 Israel 0.08 N/A Ireland 0.66 0.73 Israel 0.06 0.73 Israel 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 <td></td> <td></td> <td></td>			
Ecuador 1.10 1.11 Egypt 2.20 2.10 El Salvador 0.44 0.28 Ethiopia NI/A 0.06 Gabon 0.02 N/A Georgia 0.01 0.01 Germany NI/A 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indensia 3.74 4.75 International 0.21 N/A Iraq 0.08 N/A Iraq 0.08 N/A Iraq 0.08 N/A Iraq 0.07 0.08 Nya 1.73 1.74 Vony Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71			
Egypt 2.20 2.10 El Salvador 0.44 0.28 Ethiopia NI/A 0.06 Gabon 0.02 NI/A Georgia 0.01 0.01 Ghana 0.57 0.74 Ghana 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 NI/A Iraq 0.08 NI/A Ireland 0.66 0.73 Israel 0.06 0.73 Israel 0.06 0.73 Israel 0.06 0.73 Israel 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhtsan 1.03 1.37 Kempa 0.22 0.03			
El Salvador 0.44 0.28 Ethiopia NA 0.06 Gabon 0.02 N/A Georgia 0.01 0.01 Germany N/A 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indensia 3.74 4.75 International 0.21 N/A Irean 0.08 N/A Ireand 0.06 0.73 Israel 0.24 0.67 Jordan 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.07 0.08 Lesay 0.05 0.71 Jordan 0.03 0.72 Kenya 0.22 0.03 Lebanon 0.02 0.02			
Ethiopia NA 0.06 Sabon 0.02 NA Georgia 0.01 0.01 Germany NIA 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Iraq 0.08 N/A Ireland 0.66 0.73 Israel 0.06 0.73 Israel 0.06 0.73 Israel 0.07 0.08 Israel			
Gabon 0.02 N/A Georgia 0.01 0.01 Germany N/A 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Ireland 0.08 N/A Ireland 0.66 0.73 Israel 0.08 N/A Ireland 0.66 0.73 Israel 0.04 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhistan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45			0.28
Gabon 0.02 N/A Georgia 0.01 0.01 Germany N/A 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Ireland 0.08 N/A Ireland 0.66 0.73 Israel 0.08 N/A Ireland 0.66 0.73 Israel 0.04 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhistan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45	Ethiopia		0.06
Georgia 0.01 0.01 Germany N/A 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Iraq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Ivoy Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.73 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Macedonia 0.30 0.75 </td <td>Gabon</td> <td>0.02</td> <td>N/A</td>	Gabon	0.02	N/A
Germany NVA 0.33 Ghana 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 NVA Iraq 0.08 NVA Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 NVA Malaysia 0.65 0.33 Mexico 0.54 0.51 <td></td> <td></td> <td>0.01</td>			0.01
Ghana' 0.57 0.74 Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indanesia 3.74 4.75 International 0.21 N/A Iraq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 9.3 N/A Malaysia 0.65 0.33 Mexico 8.34 6.66 Mongolia 0.03 0.05 <			
Guatemala 0.78 0.68 Hong Kong 1.02 0.83 Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Ireaq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mexico 8.34 6.66 Mongolia 0.05 0.05 Morrico 0.54 0.51			
Hong Kong			
Hungary 1.82 0.96 India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Iraq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Macedonia 0.23 N/A Maritius N/A 0.08 Mexico 8.34 6.66 Morocco 8.34 6.66 Morocco 8.34 6.66 Morocco 0.54 0.51 <td></td> <td></td> <td></td>			
India 0.23 0.30 Indonesia 3.74 4.75 International 0.21 N/A Ireaq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Macedonia 0.23 N/A Macedonia 0.23 N/A Mexico 8.34 6.66 Mongolia 0.03 0.05 Morritius 0.04 0.05 Morritius 0.25 0.28 Namibi 0.15 0.17			
Indonesia 3.74 4.75 International 0.21 N/A Iraq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Wory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Levembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Marritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morecto 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61<			
International 0.21 N/A Iraq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Monogolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62<			
Iraq 0.08 N/A Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.05 0.51 Morcoco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73			
Ireland 0.66 0.73 Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.55 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland			
Israel 1.73 1.74 Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Neterlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35			N/A
Ivory Coast 0.24 0.67 Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Muritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35	Ireland		0.73
Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66	Israel	1.73	1.74
Jamaica 0.07 0.08 Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66	Ivory Coast	0.24	0.67
Japan 0.43 0.50 Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Muritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66		0.07	0.08
Jersey, Channel Islands 0.65 0.71 Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Panama 1.79 1.59 Panama 1.79 1.59 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66	Japan		
Jordan 0.30 0.72 Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Kazakhstan 1.03 1.37 Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Kenya 0.22 0.03 Lebanon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 NI/A Malaysia 0.65 0.33 Mauritius NI/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Lebánon 0.02 0.02 Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Luxembourg 1.79 0.45 Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Macedonia 0.23 N/A Malaysia 0.65 0.33 Mauritus N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Malaysia 0.65 0.33 Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Mauritius N/A 0.08 Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Mexico 8.34 6.66 Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Peru 1.22 1.17 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Mongolia 0.03 0.05 Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Morocco 0.54 0.51 Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66	Mongolia		
Multinational 0.25 0.28 Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66	Morocco	0.54	0.51
Namibia 0.15 0.17 Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66	Multinational		0.28
Netherlands 0.31 0.61 Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66	and the second s		
Nigeria 1.32 1.62 Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Oman 1.46 1.73 Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66		1 3 2	1.62
Pakistan 0.85 0.34 Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66		1.52 1.76	1.02
Panama 1.79 1.59 Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Paraguay 0.40 0.35 Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Peru 1.22 1.17 Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Philippines 0.53 0.42 Poland 1.11 0.38 Qatar 2.51 1.66			
Poland 1.11 0.38 Qatar 2.51 1.66			
Qatar 2.51 1.66			
Qatar 2.51 1.66 Romania 1.58 1.80		1.11	
Romania 1.58 1.80		2.51	
	Romania	1.58	1.80

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Russia	0.01	0.22
Saudi Arabia	3.19	2.32
Senegal	0.63	0.23
Serbia	1.23	0.69
Singapore	0.22	0.50
Slovenia	0.33	N/A
South Africa	4.48	4.48
South Korea	0.85	N/A
Spain	0.35	0.41
Sri Lanka	0.72	0.50
Supranational	0.18	0.21
Switzerland	0.30	0.82
Tanzania	1.02	0.50
Thailand	0.06	0.10
Trinidad and Tobago	0.16	N/A
Tunisia	0.66	0.28
Turkey	5.34	5.16
Ukraine	0.46	0.27
United Arab Emirates	2.55	1.89
United Kingdom	1.15	2.07
United States	10.62	9.86
Uzbekistan	0.37	0.21
Venezuela	0.69	0.40
Vietnam	0.01	0.02
Virgin Islands (British)	0.12	0.64
Zambia	0.01	0.11
Short-Term Instruments	4.75	9.58
Investment Funds	5.00	1.60
Repurchase Agreements	0.07	0.28
Financial Derivative Instruments Dealt in on a Regulated Market	0.07	0.20
Futures	0.37	0.01
Centrally Cleared Financial Derivative Instruments	0.07	5.5.
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	N/A	(0.02)
Interest Rate Swaps	0.16	(0.12)
OTC Financial Derivative Instruments	01.10	(0112)
Purchased Options		
Foreign Currency Options	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.05)	0.08
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.22	(0.11)
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(0.30)	(0.14)
Hedged Forward Foreign Currency Contracts	0.32	0.90
Certificates of Deposit	1.58	0.07
Other Current Assets & Liabilities	(9.65)	(1.38)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (0)	PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		ASSETS
TRANSFERABLE SECURITIES ARGENTINA				BULGARIA SOVEREIGN ISSUES				6.750% due 30/09/2028 7.000% due 30/09/2029 7.250% due 30/09/2030	1,223 : 1,223 575	66	0.00 0.00 0.00
SOVEREIGN ISSUES				Bulgaria Government International B 4.375% due 13/05/2031 € 2,8		3,315	0.12	Xiaomi Best Time International Lt	d.		
Argentina Government Intern 0.750% due 09/07/2030	sational Bond \$ 13,162 \$	5,287	0.20	4.500% due 27/01/2033 5,4	100 100	6,281 4,626	0.24	4.100% due 14/07/2051 Zhongsheng Group Holdings Ltd.	10,500	7,477	0.28
1.000% due 09/07/2029 3.500% due 09/07/2041	6,194 104,129	2,473 35,572		Total Bulgaria		14,222		3.000% due 13/01/2026	1,000		0.03
3.625% due 09/07/2035 4.250% due 09/01/2038	11,079 16,013	3,778 6.366	0.14	CAYMAN ISLANDS				Total Cayman Islands		54,913 62,465	
Provincia de Buenos Aires	10,015	0,300	0.23	ASSET-BACKED SECURITIES				CHILE	-	02,103	2.32
6.375% due 01/09/2037	7,000	2,698	0.10	Betony CLO Ltd.	20	020	0.04	CORPORATE BONDS & NOTES			
Provincia de la Rioja 6.500% due 24/02/2028	425	247	0.01	6.732% due 30/04/2031 \$ 9 Dryden Senior Loan Fund	938	939	0.04	Corp. Nacional del Cobre de Chile			
Provincia de Neuquen 6.750% due 27/04/2030	320	276	0.01	6.852% due 15/08/2030	379	879	0.03	3.150% due 14/01/2030 3.625% due 01/08/2027	1,050 600		0.03
Total Argentina	320 _	56,697		Golub Capital Partners CLO 26B Ltd. 6.697% due 20/04/2031	937	938	0.03	3.700% due 30/01/2050 4.375% due 05/02/2049	700 200	507	0.02
ARMENIA				KKR CLO Ltd. 6.655% due 15/04/2031	951	949	0.04	4.500% due 01/08/2047	500	412	0.02
SOVEREIGN ISSUES					905		0.04	4.875% due 04/11/2044 5.125% due 02/02/2033	300 3,900	261 3,786	0.01
Republic of Armenia Governm 3.600% due 02/02/2031	nent Internation 7,100	onal Bor 5,824		Madison Park Funding Ltd. 6.608% due 19/04/2030 1,0)58	1,057	0.04	5.950% due 08/01/2034 6.300% due 08/09/2053	1,400 5,800	1,423 5,897	
3.950% due 26/09/2029	800 _		0.22	Northwoods Capital Ltd.		•		Empresa de los Ferrocarriles del E	stado	•	
Total Armenia	_	6,523	0.24	7.246% due 15/06/2031 S Voya CLO Ltd.	976	978	0.04	3.068% due 18/08/2050 3.830% due 14/09/2061	600 2,300	366 1,582	0.01
BAHAMAS					380 _		0.03	Sociedad Quimica y Minera de Ch		1 514	0.06
SOVEREIGN ISSUES					_	7,524	0.28	4.250% due 07/05/2029 6.500% due 07/11/2033	1,600 12,100	1,514 12,862	
Bahamas Government Interna 9.000% due 16/06/2029	4,400	4,279	0.16	CONVERTIBLE BONDS & NOTES						30,281	1.13
BAHRAIN				Sunac China Holdings Ltd. 1.000% due 30/09/2032	356	28	0.00	SOVEREIGN ISSUES			
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				Chile Government International B 2.550% due 27/01/2032 (g)	ond 12,200	10,513	0.39
Bahrain Government Internat 4.250% due 25/01/2028		13,711	0.51	AAC Technologies Holdings, Inc.				3.100% due 07/05/2041	11,700	8,936	0.33
5.250% due 25/01/2033	3,000	2,678	0.10	2.625% due 02/06/2026 6,6 Adib Sukuk Co. Ltd.	500	5,872	0.22	3.100% due 22/01/2061 3.240% due 06/02/2028	7,900 600		0.02
5.625% due 30/09/2031 6.000% due 19/09/2044	9,200 1,300	8,672 1,072		5.695% due 15/11/2028 10,0	000	10,287	0.38	3.250% due 21/09/2071 3.500% due 25/01/2050	4,800 8,600	3,235 6,563	
Total Bahrain	· _	26,133		Alibaba Group Holding Ltd. 2.700% due 09/02/2041 5.0	000	3,425	0.13		13,600 7,700	10,276 6,904	0.38
BENIN				Baidu, Inc.				4.540% due 07/05/2042	7,700	52,325	
SOVEREIGN ISSUES				2.375% due 23/08/2031 1,9 Bioceanico Sovereign Certificate Ltd.	900	1,575	0.06	Total Chile		82,606	3.07
Benin Government Internatio 4.875% due 19/01/2032	nal Bond € 3,000	2,716	0.10	0.000% due 05/06/2034 (a) 4,5	512	3,233	0.12	CHINA			
4.950% due 22/01/2035		13,183	0.49	CIFI Holdings Group Co. Ltd. 4.450% due 17/08/2026 ^ 2,9	900	199	0.01	CORPORATE BONDS & NOTES			
Total Benin	_	15,899	0.59	Country Garden Holdings Co. Ltd. 2.700% due 12/07/2026 ^ 2,3	300	177	0.01	Yango Justice International Ltd. 7.500% due 17/02/2025 ^	3,300	33	0.00
BERMUDA					300		0.01	7.875% due 04/09/2024 ^	2,000	11	0.00
CORPORATE BONDS & NOTE Star Energy Geothermal Dara				Hongkong Land Finance Cayman Islar 2.250% due 15/07/2031 13,0		10,652	0.40	Total China	-	44	0.00
4.850% due 14/10/2038	\$ 3,800 _	3,485	0.13	ICD Funding Ltd.		•		COLOMBIA			
BRAZIL				3.223% due 28/04/2026 IHS Holding Ltd.	100	377	0.01	CORPORATE BONDS & NOTES Banco Davivienda S.A.			
CORPORATE BONDS & NOTE	S			5.625% due 29/11/2026 1,5	500	1,309	0.05	6.650% due 22/04/2031 (d)(e)	6,720	4,813	0.18
Brazil Minas SPE Via State of 5.333% due 15/02/2028	Minas Gerais 11,305	11.139	0.42	Interoceanica Finance Ltd. 0.000% due 30/11/2025 (a)	237	219	0.01	SOVEREIGN ISSUES			
CSN Inova Ventures	,	,			328 510	1,601 2,568		Colombia Government Internation			0.01
6.750% due 28/01/2028 Rede D'or Finance SARL	8,300	8,116	0.30	Kaisa Group Holdings Ltd.				3.000% due 30/01/2030 3.125% due 15/04/2031	300 4,200	3,430	
4.500% due 22/01/2030	263	239	0.01		350 300		0.00	3.875% due 25/04/2027 3.875% due 15/02/2061	4,000 9,500	3,825 5,941	
Suzano Austria GmbH 3.125% due 15/01/2032	3,000	2,492	0.09		000 200		0.00		17,700 8,000	11,822 7,889	0.44
	· _	21,986		11.650% due 01/06/2026 ^ 3,6	500	121	0.00	5.000% due 15/06/2045	1,100	857	0.03
SOVEREIGN ISSUES				•	150 300		0.00	5.200% due 15/05/2049 5.625% due 26/02/2044	7,700 1,000	6,040 844	0.23
Brazil Government Internatio		15 010	0.50	Lima Metro Line Finance Ltd. 5.875% due 05/07/2034	144	440	0.02	6.125% due 18/01/2041 7.375% due 18/09/2037	1,300 10,565	1,186 11,000	
4.750% due 14/01/2050 5.000% due 27/01/2045	8,495	15,819 6,957	0.26	MAF Sukuk Ltd.				7.500% due 02/02/2034	10,010	10,591	0.39
6.250% due 18/03/2031		19,951		·	500	3,534	0.13	8.000% due 20/04/2033 8.000% due 14/11/2035	5,000 6,300	5,463 6,905	0.26
Total Brazil	_	42,727 64,713		Powerlong Real Estate Holdings Ltd. 5.950% due 30/04/2025 \days 3,4	100	302	0.01	8.750% due 14/11/2053 10.375% due 28/01/2033	2,600 1,350	2,996 1,636	
	_			Sunac China Holdings Ltd. 6.000% due 30/09/2026	108	43	0.00		,===	80,679	2.99
				6.250% due 30/09/2027	108	32	0.00	Total Colombia		85,492	3.17
				6.500% due 30/09/2027	315	65	0.00				

PAR VALUE NET COSTA RICA	DESCRIPTION (0005) FAIR DESCRIPTION (0005) (0005)	
SOVEREIGN ISSUES	SOVEREIGN ISSUES	CORPORATE BONDS & NOTES
Costa Rica Government International Bond 5.625% due 30/04/2043 \$ 20,050 \$ 18,481 0.69 6.550% due 03/04/2034 1,200 1,246 0.05 7.158% due 12/03/2045 2,400 2,554 0.09 7.300% due 13/11/2054 4,200 4,567 0.17 Total Costa Rica 26,848 1.00	El Salvador Government International Bond 6.375% due 18/01/2027 \$ 3,500 \$ 3,105 7.125% due 20/01/2050 13,600 9,684 7.625% due 21/09/2034 1,100 819 7.625% due 01/02/2041 250 189 7.650% due 15/06/2035 1,000 784 9.500% due 15/07/2052 10,550 8,836	MVM Energetika Zrt 7.500% due 09/06/2028 \$ 4,400 \$ 4,604 0.17 4 0.36 9 0.03 9 0.01 4 0.03 6 0.33 Hungarian Development Bank 6.500% due 29/06/2028 10,700 11,034 0.41 Hungary Government International Bond
CYPRUS	Total El Salvador 23,417	1.023 /6 due 26/04/2032
CORPORATE BONDS & NOTES Atrium Finance PLC 2.625% due 05/09/2027 € 8,000 6,897 0.26	GABON SOVEREIGN ISSUES Gabon Government International Bond	1.750% due 05/06/2035 (g) 8,400 7,142 0.27 2.125% due 22/09/2031 \$18,650 15,081 0.56 3.125% due 21/09/2051 7,600 5,176 0.19 5.250% due 16/06/2029 9,600 9,672 0.36 5.375% due 12/09/2033 € 1,600 1,893 0.07
DOMINICAN REPUBLIC	6.625% due 06/02/2031 600 502	5.500% due 16/06/2034 \$ 8,100 8,257 0.31
SOVEREIGN ISSUES	GEORGIA	6.125% due 22/05/2028 5,600 5,831 0.22 6.750% due 25/09/2052 16,200 18,168 0.67
Dominican Republic Central Bank Notes 12.000% due 03/10/2025 DOP 36,900 648 0.02 13.000% due 05/12/2025 647,400 11,693 0.44 13.000% due 30/01/2026 273,800 4,958 0.18 Dominican Republic Government International Bond	CORPORATE BONDS & NOTES Georgian Railway JSC 4.000% due 17/06/2028 10,700 9,876 GHANA	7.625% due 29/03/2041 500 599 0.02 Magyar Export-Import Bank 6.000% due 16/05/2029 € 6,200 7,286 0.27 6.125% due 04/12/2027 \$ 4,000 4,076 0.15 95,297 3.54
4.500% due 30/01/2030 \$ 3,000 2,771 0.10 4.875% due 23/09/2032 7,800 7,121 0.27	SOVEREIGN ISSUES	Total Hungary 99,901 3.71
5.300% due 21/01/2041 8,800 7,634 0.28 5.500% due 27/01/2025 2,500 2,491 0.09 5.500% due 22/02/2029 8,800 8,624 0.32 5.875% due 30/01/2060 31,800 27,587 1.03 5.950% due 25/01/2027 8,400 8,449 0.31 6.000% due 19/07/2028 1,520 1,526 0.06 6.000% due 22/02/2033 1,700 1,681 0.06	6.375% due 11/02/2027 ^ 8,200 3,682 7.625% due 16/05/2029 ^ 3,300 1,447 7.750% due 07/04/2029 ^ 2,700 1,187 7.875% due 11/02/2035 ^ 5,700 2,510	9 0.02 INDIA 2 0.14 CORPORATE BONDS & NOTES 7 0.05 Adani Renewable Energy RJ Ltd. 9 0.09 3,856 3,031 0.11 Indian Railway Finance Corp. Ltd.
6.400% due 05/06/2049 2,500 2,362 0.09 6.500% due 15/02/2048 200 192 0.01 6.850% due 27/01/2045 2,800 2,800 0.10 6.875% due 29/01/2026 4,200 4,286 0.16	8.625% due 07/04/2034 ^ 7,900 3,470 8.627% due 16/06/2049 ^ 1,600 689 8.750% due 11/03/2061 ^ 29,450 12,789	0 0.13 3.570% due 21/01/2032 16,100 14,470 0.54 9 0.03 3.835% due 13/12/2027 3,500 3,351 0.13 9 0.47 JSW Hydro Energy Ltd. 5 0.02 4.125% due 18/05/2031 3,824 3,336 0.12
8.625% due 20/04/2027 6,500 6,819 0.25		1 0.11 ReNew Power Pvt Ltd.
9.750% due 05/06/2026 DOP 129,900 2,240 0.08 11.250% due 15/09/2035 374,000 6,969 0.26 13.625% due 03/02/2033 330,100 6,936 0.26 13.625% due 10/02/2034 113,700 2,369 0.09	GUERNSEY, CHANNEL ISLANDS	7 1.29 5.875% due 05/03/2027 1,202 1,150 0.04 ReNew Wind Energy AP2 4.500% due 14/07/2028 10,000 8,896 0.33
Total Dominican Republic 120,156 4.46	CORPORATE BONDS & NOTES Globalworth Real Estate Investments Ltd.	Wipro IT Services LLC 1.500% due 23/06/2026 4,800 4,400 0.16
ECUADOR		1 0.12 Total India 38,634 1.43
CORPORATE BONDS & NOTES	HONG KONG	INDONESIA
Ecuador Social Bond SARL	CORPORATE BONDS & NOTES	CORPORATE BONDS & NOTES
0.000% due 30/01/2035 (a) \$ 8,667 <u>6,587 0.24</u> SOVEREIGN ISSUES	AIA Group Ltd.	Bank Mandiri Persero Tbk PT 2.000% due 19/04/2026 6,700 6,220 0.23
Ecuador Government International Bond 0.000% due 31/07/2030 (a) 10,286 2,968 0.11 2.500% due 31/07/2040 5,157 1,650 0.06	5.000% due 18/05/2026 \$ 200 147	Pelabuhan Indonesia Persero PT 9 0.04 4.250% due 05/05/2025 6,500 6,381 0.23 7 0.01 5.375% due 05/05/2045 (g) 3,000 2,920 0.11
3.500% due 31/07/2035 67,953 24,429 0.91 6.000% due 31/07/2030 31,524 14,753 0.55 43,800 1.63	5.950% due 19/10/2025 4,000 3,335 Huarong Finance Co. Ltd.	2 0.00 Perusahaan Penerbit SBSN Indonesia 4.700% due 06/06/2032 24,800 25,065 0.93 40,586 1.50
Total Ecuador 50,387 1.87	4.500% due 29/05/2029 4,200 3,725	5 0.03 5 0.14 1 0.02 SOVEREIGN ISSUES
EGYPT SOVEREIGN ISSUES Egypt Government International Bond	6.536% due 27/07/2032 (g) 6,800 7,245	Indonesia Government International Bond 1.300% due 23/03/2034 € 13,100 11,390 0.42 4.750% due 18/07/2047 (g) \$ 4,400 4,367 0.16 5.125% due 15/01/2045 1,200 1,241 0.05
4.750% due 11/04/2025 € 7,500 7,565 0.28 5.250% due 06/10/2025 (g) \$ 14,400 13,132 0.49 5.750% due 29/05/2024 (g) 700 686 0.02 5.875% due 16/02/2031 1,500 987 0.04	23,905	9 0.19 5.125% due 15/01/2045 (g) 1,264 1,308 0.05 5.250% due 08/01/2047 200 209 0.01 5.250% due 11/01/2053 700 772 0.03 7.750% due 17/01/2038 3,280 4,216 0.16
6.375% due 11/04/2031 € 19,500 13,906 0.52	SOVEREIGN ISSUES	8.500% due 12/10/2035 1,055 1,406 0.05 Perusahaan Penerbit SBSN Indonesia
7.053% due 15/01/2032 \$ 5,400 3,715 0.14 7.300% due 30/09/2033 6,900 4,575 0.17 7.500% due 16/02/2061 10,800 6,342 0.23 7.625% due 29/05/2032 9,300 6,487 0.24 7.903% due 21/02/2048 5,700 3,453 0.13 8.150% due 20/11/2059 3,500 2,160 0.08	2.400% due 08/03/2028 (d) 3,600 3,192 2.500% due 12/01/2032 200 173 4.875% due 12/01/2030 6,300 6,410	1 0.04 3.550% due 09/06/2051 9,100 7,348 0.27 2 0.12 3 0.01 Total Indonesia 9,100 7,348 0.27 2,843 2.70
8.500% due 31/01/2047 4,000 2,500 0.09 8.750% due 30/09/2051 8,500 5,397 0.20 Total Egypt 70,905 2.63	3.750% due 07/06/2032 € 5,500 6,358 5.250% due 11/01/2053 \$ 3,500 3,951	6 0.03 INTERNATIONAL LOAN PARTICIPATIONS AND ASSIGNMENTS 1 0.15 Project Mercury 1 0.82 8.127% due 11/08/2030 € 4,800 5,319 0.20
	Total Hong Kong 45,926	6 1.70

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
IRELAND CORPORATE BONDS & NOTES				6.960% due 13/03/2027 € € Total Macedonia	5,500 5	7,519		NAMIBIA SOVEREIGN ISSUES			
Alfa Bank AO Via Alfa Bond Issua 5.950% due 15/04/2030 ^(e) \$ Sovcombank Via SovCom Capital	3,900 \$	234	0.01	MALAYSIA CORPORATE BONDS & NOTES				Namibia Government Internation 5.250% due 29/10/2025	onal Bond \$ 2,300 <u>\$</u>	2,278	0.08
3.400% due 26/01/2025 ^ Total Ireland	5,400 _		0.01	Axiata SPV5 Labuan Ltd. 3.064% due 19/08/2050 \$ 4	4,600	3,182	0.12	NETHERLANDS CORPORATE BONDS & NOTES			
IVORY COAST LOAN PARTICIPATIONS AND AS	SIGNMEN	JTC		Khazanah Capital Ltd. 4.876% due 01/06/2033 Khazanah Global Sukuk Bhd.	4,300	4,324	0.16	8.000% due 18/09/2027	10,500	9,387	0.35
Republic of Cote d'Ivoire	1,050	1,119	0.04		5,600	5,620 13,126			£ 4,000 \$ 7,900	4,482 7,439	
SOVEREIGN ISSUES	,	,		MAURITIUS				InterCement Financial Operatio 5.750% due 17/07/2024	ns BV 200	142	0.01
	17,900	17,819		CORPORATE BONDS & NOTES India Green Energy Holdings				Metinvest BV 8.500% due 23/04/2026	1,100	775	0.03
5.875% due 17/10/2031 (g) 6.625% due 22/03/2048	4,200 2,900	4,171 2,563 24,553	0.10	5.375% due 29/04/2024 S	9,400 _	9,307	0.35	NE Property BV 2.000% due 20/01/2030 (g) 3.375% due 14/07/2027 (g)	€ 5,600 2,300	4,979 2,405	
Total Ivory Coast	_	25,672		CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A.				Prosus NV 1.539% due 03/08/2028	800		0.03
JAMAICA SOVEREIGN ISSUES				6.625% due 24/01/2032 (d)(e)	2,000	1,704	0.06	2.031% due 03/08/2032 3.257% due 19/01/2027 4.027% due 03/08/2050	400 \$ 2,200 800	2,034	0.01 0.07 0.02
Jamaica Government Internationa 7.875% due 28/07/2045 \$	al Bond 3,300	4.026	0.15		3,400	3,212	0.12	Total Netherlands	_	33,272	
JERSEY, CHANNEL ISLANDS	3,300	1,020	0.15	7.625% due 10/01/2028 (d)(e) 8.375% due	300	289	0.01	OMAN SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES Corsair International Ltd.				14/10/2030 (d)(e) Corp. GEO S.A.B. de C.V.	400	395		Oman Government Internationa 4.750% due 15/06/2026	I l Bond 4,600	4,553	0.17
8.802% due 28/01/2027 9.152% due 28/01/2029 Total Jersey, Channel Islands	7,900 3,400 _	8,727 3,756 12,483	0.14	8.875% due 25/09/2014 ^ Metalsa S.A. de C.V. 3.750% due 04/05/2031	500	0 8,733	0.00	4.875% due 01/02/2025 5.375% due 08/03/2027 5.625% due 17/01/2028	3,000 5,600 8,200	2,981 5,650 8.371	0.21
JORDAN	_	12,403	0.40	Sitios Latinoamerica S.A.B. de C.V.	5,300	5,862		6.000% due 01/08/2029 6.250% due 25/01/2031	18,200 4,900	18,895 5,164	0.70 0.19
SOVEREIGN ISSUES				Trust Fibra Uno	1,000	811		6.500% due 08/03/2047 6.750% due 28/10/2027	2,650 14,400	2,710 15,230	0.57
Jordan Government International 5.750% due 31/01/2027 \$ 6.125% due 29/01/2026	300 3,000	2,998		SOVEREIGN ISSUES	-	21,006		6.750% due 17/01/2048 7.000% due 25/01/2051 Total Oman	6,700 4,400 _	7,027 4,761 75,342	0.18
7.375% due 10/10/2047 7.500% due 13/01/2029 Total Jordan	7,100 8,500 _	6,330 8,630 18,253	0.32	Mexico Government International I 1.350% due 18/09/2027 €	Bond 600	620	0.02	PAKISTAN SOVEREIGN ISSUES			
KAZAKHSTAN				2.750% due 27/11/2031 (c) MXN 193	9,700 7,146 2,987	8,456 10,280 33,626	0.38	Pakistan Government Internation 6.875% due 05/12/2027	onal Bond 5,515	3,786	0.14
SOVEREIGN ISSUES Kazakhstan Government Internati					1,100	737 5,152	0.03	7.375% due 08/04/2031 8.250% due 15/04/2024	5,418 3,090	3,321 2,938	0.11
4.875% due 14/10/2044 6.500% due 21/07/2045 Total Kazakhstan	8,700 14,600 _	8,442 16,738 25,180	0.62		5,700 3,940 3,900	24,818 21,515 3,980	0.80	8.875% due 08/04/2051 Total Pakistan	3,000 _	1,823 11,868	
KENYA	_	23,100	0.95	Total Mexico	-	109,184 130,190	4.05	PANAMA CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES Kenya Government International	Dond			MONGOLIA	-	,		Aeropuerto Internacional de To 5.125% due 11/08/2061	cumen S.A. 2,900	2,212	0.00
6.300% due 23/01/2034 6.875% due 24/06/2024	5,700 6,100	4,588 5,941		SOVEREIGN ISSUES Mongolia Government Internationa	al Rono			Banco General S.A. 5.250% due 07/05/2031 (d)	6,500	5,589	
Total Kenya	_	10,529	0.39	3.500% due 07/07/2027	7,000 1,100	6,264 1,070		Banco Nacional de Panama 2.500% due 11/08/2030	600	446	0.01
LUXEMBOURG CORPORATE BONDS & NOTES				7.875% due 05/06/2029 8.650% due 19/01/2028	800 268	819 281	0.03	Empresa de Transmision Electri 5.125% due 02/05/2049			0.03
Amaggi Luxembourg Internationa 5.250% due 28/01/2028	6,000	5,765	0.21	Total Mongolia MOROCCO	-	8,434	0.31	SOVEREIGN ISSUES	_	8,974	0.33
Chile Electricity Lux MPC SARL 6.010% due 20/01/2033	6,600	6,774	0.25	SOVEREIGN ISSUES				Panama Government Internation 2.252% due 29/09/2032	nal Bond 2.600	1 002	0.07
MHP Lux S.A. 6.950% due 03/04/2026 Unigel Luxembourg S.A.	522	406	0.02		1 Bond 9,500 4,100	14,113 3,741		3.160% due 23/01/2030 3.870% due 23/07/2060	800 8,500	1,902 683 5,112	0.03
8.750% due 01/10/2026 ^ Total Luxembourg	3,400 _	935 13,880	0.04	Total Morocco		17,854		4.300% due 29/04/2053 4.500% due 15/05/2047 4.500% due 16/04/2050	1,500 8,500 9,800	1,009 6,060 6,825	0.22
MACEDONIA				MULTINATIONAL CORPORATE BONDS & NOTES				4.500% due 01/04/2056 4.500% due 19/01/2063	15,000 18,300	10,111 12,018	0.37 0.45
SOVEREIGN ISSUES North Macedonia Government Interpretation	ternationa	al Bond		NXP BV 3.400% due 01/05/2030	500	460	0.02	6.400% due 14/02/2035 6.700% due 26/01/2036	17,200 6,500	16,831 6,458	0.24
	3,600	3,896	0.14					6.853% due 28/03/2054	3,600	3,377	0.13

	PAR (000S)		% OF NET ASSETS	PAR (0005)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
	2,600 \$ 1,000 _	1,062	0.10 0.04 2.75	2.875% due 13/04/2042 (g) € 8,100 \$ 3.375% due 28/01/2050 (g) 6,200 3.500% due 03/04/2034 (g) 10,300	6,077 0.23 4,684 0.17 9,695 0.36	Hyundai Capital Services, Inc. 1.250% due 08/02/2026 \$ KB Kookmin Card Co. Ltd.	8,200 \$	7,538	0.28
Total Panama	_	83,023	3.08	3.750% due 07/02/2034 950 4.125% due 11/03/2039 1,000	905 0.03 921 0.03	1.500% due 13/05/2026 4.000% due 09/06/2025	10,000 7,900	9,156 7,746	
PARAGUAY SOVEREIGN ISSUES				4.625% due 03/04/2049 (g) 2,200 5.000% due 27/09/2026 1,450 6.125% due 22/01/2044 \$ 1,200 6.375% due 18/09/2033 € 2,200	2,047 0.08 1,647 0.06 1,187 0.04 2,574 0.10	Kodit Global Co. Ltd. 4.954% due 25/05/2026 Kookmin Bank	1,200	1,198	0.04
3.849% due 28/06/2033	1,900 1,900 2,300	1,568 1,690 2,272	0.06	6.625% due 27/09/2029 1,900 7.625% due 17/01/2053 \$ 8,300 Total Romania	2,248 0.08 9,326 0.35 93,774 3.48	2.500% due 04/11/2030 (e) Mirae Asset Securities Co. Ltd.	2,500	2,084	0.08
5.400% due 30/03/2050 14	4,900 1,800		0.49	RUSSIA		1.375% due 07/07/2024 NongHyup Bank	17,600	17,205	0.63
5.850% due 21/08/2033 2 6.100% due 11/08/2044 1	2,700 1,800 _	2,749 1,774	0.10 0.07	CORPORATE BONDS & NOTES MMK International Capital DAC		1.250% due 28/07/2026 Shinhan Bank Co. Ltd.	13,000	11,833	0.44
Total Paraguay PERU	_	24,986	0.93	4.375% due 13/06/2024 ^ 2,800 _	168 0.01	4.375% due 13/04/2032 (e)	9,000	8,344	0.31
CORPORATE BONDS & NOTES				SENEGAL SOVEREIGN ISSUES		Shinhan Card Co. Ltd. 1.375% due 19/10/2025 1.375% due 23/06/2026	3,000 3,000	2,800 2,742	
InRetail Consumer 3.250% due 22/03/2028	3,700 _	3,324	0.12	Senegal Government International Bond 4.750% due 13/03/2028 € 1,200	1,228 0.04	Shinhan Financial Group Co. Ltd 2.875% due		_,,	00
SOVEREIGN ISSUES				5.375% due 08/06/2037 11,800 6.250% due 23/05/2033 \$ 5,600	9,672 0.36 5,019 0.19	12/05/2026 (d)(e) 3.340% due	8,000	7,310	0.27
Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027 12	2,072	11,806	0.44	Total Senegal	15,919 0.59	05/02/2030 (e) SK Hynix, Inc.	5,100	4,970	0.18
	3,300	6,942		SERBIA SOVEREIGN ISSUES		2.375% due 19/01/2031 Woori Card Co. Ltd.	5,300	4,302	0.16
	3,700 3,200 _	7,370 5,804	0.22	Serbia Government International Bond 1.000% due 23/09/2028 € 23,100	21,597 0.80	1.750% due 23/03/2026	6,000 _	5,512 117,987	
Total Peru	_	31,922 35,246	1.19	1.500% due 26/06/2029 3,000 1.650% due 03/03/2033 11,900	2,804 0.11 9,757 0.36	SOVEREIGN ISSUES	_		
PHILIPPINES				6.500% due 26/09/2033 \$ 9,500 _ Total Serbia	9,773 0.36 43,931 1.63	Export-Import Bank of Korea 2.125% due 18/01/2032	16,500	13,859	0.52
CORPORATE BONDS & NOTES Globe Telecom, Inc.				SINGAPORE		4.875% due 11/01/2026 5.125% due 11/01/2033	200 8,400	201 8,737	0.01 0.32
	5,500	6,154	0.23	CORPORATE BONDS & NOTES Clean Renewable Power Mauritius Pte. Ltd.		Korea Expressway Corp. 1.125% due 17/05/2026	4,800	4,402	0.16
•	3,900 _ _	2,698 8,852		4.250% due 25/03/2027 5,040 Flex Ltd.	4,610 0.17	Korea Water Resources Corp. 3.500% due 27/04/2025	6,500 _	6,373	
SOVEREIGN ISSUES				4.875% due 15/06/2029 200 United Overseas Bank Ltd.	197 0.01	Total South Korea	_	33,572 151,559	
	9,000	8,068		1.250% due 14/04/2026 6,500 Total Singapore	6,011 0.22 10,818 0.40	SPAIN			
	8,200 1,100 _	19,240 1,387 28,695	0.05	SLOVENIA		CORPORATE BONDS & NOTES Banco Santander S.A.			
Total Philippines	_	37,547		SOVEREIGN ISSUES Slovenia Government International Bond		5.147% due 18/08/2025 (g)	9,600 _	9,548	0.35
POLAND				5.000% due 19/09/2033 9,100 _	9,278 0.34	SRI LANKA SOVEREIGN ISSUES			
SOVEREIGN ISSUES Poland Government International B	Bond			SOUTH AFRICA CORPORATE BONDS & NOTES		Sri Lanka Government Internati 5.750% due 18/04/2023 ^	onal Bond 5,600	2,881	0.11
ις,	2,000 1,200 _	22,358 11,707		Development Bank of Southern Africa 8.600% due 21/10/2024 (f) ZAR 253,300	13,808 0.51	5.875% due 25/07/2022 ^ 6.125% due 03/06/2025 ^	1,236 3,700	1,910	
Total Poland	_	34,065	1.26	SOVEREIGN ISSUES	15,000 0.51	6.200% due 11/05/2027 ^ 6.750% due 18/04/2028 ^	4,100 5,800	2,082	0.11
QATAR SOVEREIGN ISSUES				South Africa Government International Bor 4.850% due 30/09/2029 \$ 7,000	nd 6,582 0.25	6.825% due 18/07/2026 ^ 6.850% due 14/03/2024 ^	3,800 6,100	1,955 3,106	0.12
Qatar Government International Bo		10.567	0.60	4.875% due 14/04/2026 5.375% due 24/07/2044 4,300	4,152 0.15 3,442 0.13	6.850% due 03/11/2025 ^ 7.550% due 28/03/2030 ^	3,000 16,800 1,600	1,553 8,482	0.31
4.817% due 14/03/2049 12	0,100 2,465	18,567 12,162	0.45		15,391 0.57 32,384 1.20	7.850% due 14/03/2029 ^ Total Sri Lanka	1,000 _	26,363	0.03
5.103% due 23/04/2048 6 Total Qatar	5,000 _ -	6,088 36,817		_	61,951 2.30	SUPRANATIONAL			
ROMANIA				Total South Africa SOUTH KOREA	75,759 2.81	CORPORATE BONDS & NOTES African Export-Import Bank			
SOVEREIGN ISSUES Romania Government International				CORPORATE BONDS & NOTES		2.634% due 17/05/2026 Asian Development Bank	5,300	4,901	
2.000% due 08/12/2026 (g)	4,200 500 1,300	3,763 520 9,371	0.02	Doosan Enerbility Co. Ltd. 5.500% due 17/07/2026 \$ 13,000	13,160 0.49	6.550% due 26/01/2025 ZAR	89,800 118,000	5,229 6,300	
2.124% due 16/07/2031 (g) 28	3,810 1,600	25,436 1,608	0.94	Hana Bank 3.500% due 19/10/2026 (d)(e) 6,500	5,906 0.22	Banque Ouest Africaine de Dev 2.750% due 22/01/2033 € 5.000% due 27/07/2027 \$	eloppeme 5,400 800	4,594	0.17 0.03
2.125% due 07/03/2028 2.625% due 02/12/2040	3,000 3,950 7,800	3,014 2,946 5,805	0.11 0.11	Hanwha Life Insurance Co. Ltd. 3.379% due 04/02/2032 6,700	6,181 0.23	Eastern & Southern African Trace 4.125% due 30/06/2028			Bank
2.7 50 70 ddc 17/07/2011	,,000	2,003	J.ZZ						

Schedule of Investments Emerging Markets Bond ESG Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
International Bank for Reconstruct 5.310% due 05/02/2026 ZAR 1		evelopment 5 5,916 0.22 32,799 1.22	7.253% due 15/03/2035 7.375% due 25/09/2034 7.750% due 01/09/2024	\$ 23,400 \$ 5,900 3,900	1,409 1,197	0.05 0.04	Stratton Mortgage Funding PLC 6.120% due 12/03/2052 £ Towd Point Mortgage Funding PL	470 \$ C	\$ 599	0.02
SOVEREIGN ISSUES	_	52,775	7.750% due 01/09/2025 7.750% due 01/09/2026	6,800 12,300	2,033 3,450	0.13	6.570% due 20/05/2045 Tower Bridge Funding PLC	779	995	0.04
Ghana Government International 10.750% due 14/10/2030 \$	Bond 200	127 0.00	7.750% due 01/09/2027 7.750% due 01/08/2041 8.994% due 01/02/2026	6,800 11,900 4,300 _	1,868 5,359 1,291	0.20	5.940% due 20/12/2063	838 _	1,063 13,316	
Total Supranational	-	32,926 1.22	T 4 100 1	_	25,656		Total United Kingdom	-	31,577	1.17
SWITZERLAND			Total Ukraine	-	26,633	0.99	UNITED STATES			
CORPORATE BONDS & NOTES			UNITED ARAB EMIRATES	re			ASSET-BACKED SECURITIES			
Credit Suisse AG 4.750% due 09/08/2024 UBS Group AG	4,100	4,076 0.15	CORPORATE BONDS & NOT Abu Dhabi Commercial Bank 5.500% due 12/01/2029		7,655	0.29	Countrywide Asset-Backed Certifi 5.950% due 25/02/2037 6.595% due 25/11/2035		601	0.02
4.490% due 05/08/2025 6.373% due 15/07/2026	4,200 3,200	4,170 0.16 3,238 0.12	First Abu Dhabi Bank PJSC 4.774% due 06/06/2028	6,500	6,476	0.24	Credit-Based Asset Servicing & Se 3.201% due 25/01/2037	curitizat 2,289		t 0.03
Total Switzerland TANZANIA	-	11,484 0.43	Masdar Abu Dhabi Future End 4.875% due 25/07/2033	ergy Co. 18,000	17,865	0.66	Long Beach Mortgage Loan Trust 5.770% due 25/09/2036	788	504	0.02
LOAN PARTICIPATIONS AND ASS	SIGNME	NTS	MDGH GMTN RSC Ltd. 3.700% due 07/11/2049	3,000	2,414		MASTR Asset-Backed Securities To 5.910% due 25/11/2036	871	515	0.02
Ivory Coast Government Internation 6.915% due 28/06/2024 € The Ministry of Finance and Planning	16,000	17,682 0.66	3.950% due 21/05/2050 5.084% due 22/05/2053 5.875% due 01/05/2034	800 2,000 7,300	667 1,967 7,988		Morgan Stanley ABS Capital, Inc. 6.265% due 25/03/2034 Nomura Home Equity Loan, Inc. H	701		0.03 Trust
the United Republic of Tanzania		2,486 0.09	Sweihan PV Power Co. PJSC 3.625% due 31/01/2049	4,945	4,079	0.15	5.620% due 25/07/2036 Option One Mortgage Loan Trust	156		0.01
9.502% due 26/04/2028 € Total Tanzania	4,745	5,203 0.19 25,371 0.94	LOAN PARTICIPATIONS AND	-	49,111	1.83	5.690% due 25/05/2037 Park Place Securities, Inc. Asset-B	221 acked Pa		0.00
TRINIDAD AND TOBAGO			NMC Healthcare LLC 11.640% due 25/03/2025		3,031	0.11	Through Certificates 6.250% due 25/09/2035 Saxon Asset Securities Trust	1,000	867	0.03
SOVEREIGN ISSUES Trinidad & Tobago Government In			11.640% due 25/03/2027	AED 10,940 14,587 _	4,041 7,072	0.15	5.780% due 25/09/2037 Soundview Home Loan Trust	41	38	0.00
5.950% due 14/01/2031 \$ TUNISIA	4,400 _	4,566 0.17	SOVEREIGN ISSUES	-	7,072	0.20	5.650% due 25/02/2037 6.370% due 25/10/2037	190 119		0.00
SOVEREIGN ISSUES			Emirate of Abu Dhabi Govern					-	4,923	0.18
Banque Centrale de Tunisie Gover International Bond	nment		3.125% due 30/09/2049 3.875% due 16/04/2050	\$ 800 2,700	2,270	0.02 0.08	CORPORATE BONDS & NOTES			
5.625% due 17/02/2024 € 5.750% due 30/01/2025 \$	6,320 9,267	6,764 0.25 7,630 0.29	Emirate of Dubai Governmen 3.900% due 09/09/2050	700	529	0.02	Alphabet, Inc. 2.250% due 15/08/2060	4,000	2,478	0.09
6.375% due 15/07/2026	2,900 _	2,241 0.08 16,635 0.62	Finance Department Governr 4.000% due 28/07/2050 4.375% due 10/03/2051	ment of Sharj 4,600 3,000	ah 3,083 2,156		Bank of America Corp. 0.981% due 25/09/2025 (g) Cantor Fitzgerald LP	8,700	8,399	0.31
TURKEY CORPORATE BONDS & NOTES			6.500% due 23/11/2032	15,900 _	16,727 25,355		7.200% due 12/12/2028 Credit Suisse AG AT1 Claim	9,250 2,100	9,490 252	0.36 0.01
Akbank T.A.S.			Total United Arab Emirates	-	81,538	3.03	Ford Motor Co. 3.250% due 12/02/2032	12,000	9,985	0.37
6.800% due 22/06/2031 (e) \$ Turkish Airlines Pass-Through Trus 4.200% due 15/09/2028	6,500 st 178	6,453 0.24 168 0.01	UNITED KINGDOM CORPORATE BONDS & NOT	ES			Hanwha Q Cells Americas Holding		14,338	
4.200% due 15/09/2026	1/0 _	6,621 0.25	Barclays PLC 5.304% due 09/08/2026	6,000	5,979	0.22	Morgan Stanley 0.864% due 21/10/2025	2,500	2,402	0.09
SOVEREIGN ISSUES Export-Credit Bank of Turkey			5.746% due 09/08/2033 HSBC Holdings PLC	1,000	1,012		Rutas 2 and 7 Finance Ltd. 0.000% due 30/09/2036 (a)	4,507	3,000	0.11
	10,800 900	10,526 0.39 902 0.03	3.803% due 11/03/2025 5.210% due 11/08/2028 Lloyds Banking Group PLC	300 2,500	299 2,499	0.01	Santander Holdings USA, Inc. 5.807% due 09/09/2026 (g)	12,000 _	12,039 62,383	
Hazine Mustesarligi Varlik Kiralam 8.509% due 14/01/2029	8,900	9,452 0.35	4.716% due 11/08/2026 NatWest Group PLC	2,600	2,568	0.10	NON-AGENCY MORTGAGE-BACK	CED SEC		
Turkey Government International 4.875% due 16/04/2043 5.750% due 11/05/2047	Bond 8,200 23,000	6,009 0.22 18,093 0.67	4.269% due 22/03/2025 5.076% due 27/01/2030	200 300		0.01 0.01	Banc of America Merrill Lynch Cor Mortgage, Inc.	nmercia	ıl	
	15,700	17,367 0.65 62,349 2.31	Ukraine Railways Via Rail Cap 7.875% due 15/07/2028	6,500	3,250		4.407% due 15/11/2061 Benchmark Mortgage Trust	3,300		0.12
Total Turkey	-	68,970 2.56	8.250% due 09/07/2026 Ukreximbank Via Biz Finance		1,705		4.261% due 10/10/2051 CitiMortgage Alternative Loan Tru		4,176	
UKRAINE CORPORATE BONDS & NOTES			9.750% due 22/01/2025	488 _	18,261	0.02	6.000% due 25/10/2036 Countrywide Alternative Loan Tru 5.820% due 25/05/2036			0.00
NPC Ukrenergo 6.875% due 09/11/2028	3,600	977 0.04	NON-AGENCY MORTGAGE-	BACKED SEC	URITIES		Credit Suisse Mortgage Capital Ce 3.193% due 30/11/2037	114 ertificate 546	es	0.00
SOVEREIGN ISSUES	5,000	377 0.04	Canada Square Funding PLC 6.070% due 17/01/2059 Polaris PLC	£ 1,816	2,302	0.09	IndyMac Mortgage Loan Trust 3.506% due 25/11/2037	202		0.02
State Agency of Roads of Ukraine 6.250% due 24/06/2030	7,900	2,025 0.07	6.496% due 23/05/2059 Rochester Financing PLC	4,749	6,075	0.22	5.830% due 25/02/2037 6.110% due 25/07/2045	246 53	247	0.01
Ukraine Government International 6.876% due 21/05/2031	Bond 6,300	1,467 0.05	5.920% due 18/12/2044	1,803	2,282	0.08	JPMorgan Resecuritization Trust 2.500% due 25/03/2056	27	26	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Lehman XS Trust				URUGUAY				ZAMBIA			
5.850% due 25/09/2046 \$ 5.970% due 25/08/2037	205 \$ 697	173 643	0.01	SOVEREIGN ISSUES				SOVEREIGN ISSUES			
Structured Asset Mortgage Inve	stments 1	Γrust		Uruguay Government Internation		14 202	0.52	Zambia Government Interr 5.375% due	national Bo	ond	
5.770% due 25/02/2037	387	354	0.01	4.975% due 20/04/2055 5.100% due 18/06/2050	14,600 \$ 13,818	13,909		20/09/2022 ^ \$	600 \$	337	0.01
SunTrust Adjustable Rate Mortg 4.456% due 25/10/2037	age Loan 51	Trust 44	0.00	5.750% due 28/10/2034	20,900	22,635			<u>.</u>	331	0.01
WaMu Mortgage Pass-Through	٥.		0.00	Total Uruguay		50,846	1.89	SHORT-TERM INSTRUM	ENTS		
3.864% due 25/03/2036	181	164	0.01	5 .				HUNGARY TREASURY BIL	LS		
		9,850	0.37	UZBEKISTAN				10.900% due			
	_	-,		SOVEREIGN ISSUES				04/01/2024 (a)(b) HUF 14,	308,000 _	41,326	1.54
U.S. GOVERNMENT AGENCIES				National Bank of Uzbekistan				IADAN TREACURY BULLS			
Uniform Mortgage-Backed Secu	rity			4.850% due 21/10/2025	3,078	2,857	0.11	JAPAN TREASURY BILLS			
5.000% due 01/05/2053	87,653	86,751	3.22			,		(0.170)% due 13/02/2024 (a)(b) ¥	800,000	5,676	0.21
U.S. TREASURY OBLIGATIONS				VIETNAM				(0.144)% due	000,000	3,070	0.21
				SOVEREIGN ISSUES					390,000	2.766	0.10
U.S. Treasury Bonds 2.375% due 15/02/2042	8,600	6.602	0.24	Vietnam Government Internation	nal Bond			(1)(1)	_	8,442	0.31
	58,600	51,440	1.90	4.800% due 19/11/2024	1,000	990	0.04	Total Short-Term Instruments	_	49,768	1.85
	25,500	22,748	0.84					Total Short Term instruments	-	45,700	1.05
4.375% due 15/08/2043 (g)	6,800	6,944	0.26	VIRGIN ISLANDS (BRITISH)				Total Transferable Securitie	s \$	2,833,512	105.17
U.S. Treasury Notes				CORPORATE BONDS & NOTES					<u>-</u>	77-	
3.125% due 31/08/2029 (g)	27,400 _	26,320	0.98	Star Energy Geothermal Wayang	Windu Ltd	d.					
	_	114,054	4.22	6.750% due 24/04/2033	6,243	6,246	0.23				
Total United States	_	277,961	10.31								

REPURCHAS	REPURCHASE AGREEMENTS											
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets			
DEU	5.150%	29/12/2023	02/01/2024	\$ 3,400	U.S. Treasury Notes 0.625% due 15/05/2030	\$ (3,472)	\$ 3,400	\$ 3,402	0.13			
FICC	2.600	29/12/2023	02/01/2024	3,494	U.S. Treasury Notes 4.875% due 30/11/2025	(3,564)	3,494	3,495	0.13			
SAL	5.400	29/12/2023	02/01/2024	6,800	U.S. Treasury Notes 1.125% due 31/10/2026	(6,950)	6,800	6,804	0.25			
Total Repurcha	se Agreeme	ents				\$ (13,986)	\$ 13,694	\$ 13,701	0.51			

⁽¹⁾ Includes accrued interest.

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

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

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	415	\$ (904)	(0.03)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	475	(2,280)	(0.09)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	17	(215)	(0.01)
Euro-Schatz March Futures	Long	03/2024	432	322	0.01
U.S. Treasury 2-Year Note March Futures	Short	03/2024	353	(550)	(0.02)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	2,626	6,507	0.24
U.S. Treasury 10-Year Note March Futures	Long	03/2024	1,769	6,746	0.26
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	114	(860)	(0.03)
				\$ 8,766	0.33
Total Financial Derivative Instruments Dealt in on a Regulated Market		\$ 8,766	0.33		

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

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

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION ⁽¹⁾										
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of					
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets					
AT&T, Inc.	1.000%	20/06/2024	\$ 300	\$ 1	0.00					

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Receive 1-Day US Pay 1-Day US Pay 1-Day US Receive 1-Day US Pay 1-Day US Receive ⁽³⁾ 1-Day US Pay 1-Day	P-SONIO Compounded-OIS D-SOFR Compounded-OIS	4.320% 1.000 1.750 1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	20/10/2033 21/09/2024 15/06/2024 15/12/2031 20/12/2033 03/08/2033 07/08/2033 17/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 27/09/2033 03/10/2033 20/10/2033 20/10/2033 23/10/2033 23/10/2033 23/10/2033	£ 900 \$ 63,400 68,300 1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	\$ 100 (4) (348) (279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196 180	0.00 0.00 (0.01) (0.01) (0.07) 0.02 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-Daý US Pay 1-Day US Receive 1-Day US Pay 1-Day US Receive(3) 1-Day US Pay 1-Day US <td>D-SOFR Compounded-OIS D-SOFR Compounded-OIS</td> <td>1.750 1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250</td> <td>15/06/2024 15/12/2031 20/12/2030 20/12/2033 03/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 27/09/2033 03/10/2033 20/10/2033 20/10/2033 23/10/2033</td> <td>68,300 1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,1100 2,800</td> <td>(348) (279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196 180</td> <td>(0.01) (0.01) (0.07) 0.02 0.00 0.01 0.01 0.01 0.01 0.01 0.01</td>	D-SOFR Compounded-OIS	1.750 1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	15/06/2024 15/12/2031 20/12/2030 20/12/2033 03/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 27/09/2033 03/10/2033 20/10/2033 20/10/2033 23/10/2033	68,300 1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,1100 2,800	(348) (279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196 180	(0.01) (0.01) (0.07) 0.02 0.00 0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Receive 1-Day US Pay 1-Day US Receive(a) 1-Day US Pay 1-Day US <td>D-SOFR Compounded-OIS D-SOFR Compounded-OIS</td> <td>1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250</td> <td>15/12/2031 20/12/2030 20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 03/10/2033 10/10/2033 27/09/2033 03/10/2033 20/10/2033 20/10/2033</td> <td>1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800</td> <td>(279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196 180</td> <td>(0.01) (0.07) 0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01</td>	D-SOFR Compounded-OIS	1.750 3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	15/12/2031 20/12/2030 20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 03/10/2033 10/10/2033 27/09/2033 03/10/2033 20/10/2033 20/10/2033	1,800 70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	(279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196 180	(0.01) (0.07) 0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Receive 1-Day US Pay 1-Day US Receive(a) 1-Day US Pay 1-Day US <td>D-SOFR Compounded-OIS D-SOFR Compounded-OIS</td> <td>3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250</td> <td>20/12/2030 20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 27/09/2033 03/10/2033 20/10/2033 20/10/2033 20/10/2033</td> <td>70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800</td> <td>(279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196 180</td> <td>(0.07) 0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01</td>	D-SOFR Compounded-OIS	3.500 3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	20/12/2030 20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 27/09/2033 03/10/2033 20/10/2033 20/10/2033 20/10/2033	70,600 9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	(279) (2,045) 529 41 51 167 148 183 60 195 258 320 346 236 196 180	(0.07) 0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01
Receive 1-Day US Pay 1-Day US Receive(3) 1-Day US Pay 1-Day US <td>D-SOFR Compounded-OIS D-SOFR Compounded-OIS</td> <td>3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250</td> <td>20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 02/10/2033 03/10/2033 10/10/2033 20/10/2033 20/10/2033</td> <td>9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800</td> <td>529 41 51 167 148 183 60 195 258 320 346 236 196 180</td> <td>0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01</td>	D-SOFR Compounded-OIS	3.500 3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	20/12/2033 03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 02/10/2033 02/10/2033 03/10/2033 10/10/2033 20/10/2033 20/10/2033	9,250 2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	529 41 51 167 148 183 60 195 258 320 346 236 196 180	0.02 0.00 0.00 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Rexeeive ⁽³⁾ 1-Day US Pay 1-Day US	D-SOFR Compounded-OIS	3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	03/08/2033 07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 03/10/2033 10/10/2033 20/10/2033 20/10/2033	2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	529 41 51 167 148 183 60 195 258 320 346 236 196 180	0.00 0.00 0.01 0.01 0.01 0.00 0.01 0.01
Pay 1-Day US Rexeeive ⁽³⁾ 1-Day US Pay 1-Day US	D-SOFR Compounded-OIS	3.730 3.735 3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	07/08/2033 12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033 23/10/2033	2,300 2,700 1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	41 51 167 148 183 60 195 258 320 346 236 196 180	0.00 0.00 0.01 0.01 0.01 0.00 0.01 0.01
Pay 1-Day US Receive(3) 1-Day US Pay 1-Day US	D-SOFR Compounded-OIS	3.830 3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	12/10/2053 17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033 20/10/2033	1,700 1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	167 148 183 60 195 258 320 346 236 196 180	0.01 0.01 0.01 0.00 0.01 0.01 0.01 0.01
Pay 1-Day US Receive(3) 1-Day US Pay 1-Day US	D-SOFR Compounded-OIS	3.870 3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	17/10/2053 16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033 23/10/2033	1,400 1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	148 183 60 195 258 320 346 236 196 180	0.01 0.01 0.00 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Receive(3) 1-Day US Pay 1-Day US	D-SOFR Compounded-OIS	3.880 4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	16/10/2053 04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033 23/10/2033	1,700 1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	183 60 195 258 320 346 236 196 180	0.01 0.00 0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Receive(3) 1-Day US Pay 1-Day US	D-SOFR Compounded-OIS	4.030 4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	04/10/2033 12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033 23/10/2033	1,300 3,400 4,500 5,500 5,900 4,000 3,100 2,800	60 195 258 320 346 236 196 180	0.00 0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Receive(3) 1-Day US Pay 1-Year BF	D-SOFR Compounded-OIS	4.150 4.155 4.165 4.170 4.175 4.220 4.230 4.250	12/10/2033 02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033 23/10/2033	3,400 4,500 5,500 5,900 4,000 3,100 2,800	195 258 320 346 236 196 180	0.01 0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Receive(3) 1-Day US Pay 1-Year Bf	D-SOFR Compounded-OIS	4.155 4.165 4.170 4.175 4.220 4.230 4.250	02/10/2033 27/09/2033 03/10/2033 10/10/2033 20/10/2033 23/10/2033	4,500 5,500 5,900 4,000 3,100 2,800	258 320 346 236 196 180	0.01 0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Receive(3) 1-Day US Pay 1-Year Bf	D-SOFR Compounded-OIS	4.165 4.170 4.175 4.220 4.230 4.250	27/09/2033 03/10/2033 10/10/2033 20/10/2033 23/10/2033	5,500 5,900 4,000 3,100 2,800	258 320 346 236 196 180	0.01 0.01 0.01 0.01 0.01
Pay 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Day US Receive(3) 1-Day US Pay 1-Year Bf 1-Year Bf 1-Year Bf	D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS	4.170 4.175 4.220 4.230 4.250	03/10/2033 10/10/2033 20/10/2033 23/10/2033	5,500 5,900 4,000 3,100 2,800	346 236 196 180	0.01 0.01 0.01 0.01
Pay 1-Day US Pay 1-Day US Pay 1-Day US Receive(3) 1-Day US Pay 1-Year BF 1-Year BF 1-Year BF	D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS	4.175 4.220 4.230 4.250	10/10/2033 20/10/2033 23/10/2033	4,000 3,100 2,800	346 236 196 180	0.01 0.01 0.01
Pay 1-Day US Pay 1-Day US Pay 1-Day US Receive(3) 1-Day US Pay 1-Year BF 1-Year BF 1-Year BF	D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS	4.220 4.230 4.250	20/10/2033 23/10/2033	3,100 2,800	196 180	0.01 0.01
Pay 1-Day US Pay 1-Day US Receive ⁽³⁾ 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Day US	D-SOFR Compounded-OIS D-SOFR Compounded-OIS D-SOFR Compounded-OIS	4.230 4.250	23/10/2033	3,100 2,800	180	0.01
Pay 1-Day US Receive ⁽³⁾ 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Year BF	D-SOFR Compounded-OIS D-SOFR Compounded-OIS	4.230 4.250	23/10/2033			
Receive(3) 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Year BF	D-SOFR Compounded-OIS	4.250				
Pay 1-Day US Pay 1-Day US Pay 1-Day US Pay 1-Year BF			20/03/2034	9,100	(90)	0.00
Pay 1-Day US Pay 1-Day US Pay 1-Year BF		4.255	23/10/2033	2,200	146	0.01
Pay 1-Day US Pay 1-Year BF	D-SOFR Compounded-OIS	4.393	25/10/2033	200	16	0.00
Pay 1-Year BF	D-SOFR Compounded-OIS	4.450	31/10/2033	2.500	209	0.01
,		11.850	02/01/2025	BRL 68,400	19	0.00
rav i-real br	RL-CDI	12.240	02/01/2025	160,300	60	0.00
Receive 1-Year BF		13.055	04/01/2027	81,200	(1,108)	(0.04)
Receive 1-Year BF		13.216	02/01/2025	28,100	(146)	(0.01)
Receive 1-Year BF		13.241	02/01/2025	28,200	(149)	(0.01)
Receive 1-Year BF		13.427	02/01/2025	66,100	(392)	(0.01)
Pay 1-Year BF		13.428	02/01/2025	93,200	556	0.02
,	ZAR-JIBAR	5.950	30/11/2024	ZAR 346,600	406	0.01
	AUD-BBR-BBSW	4.500	20/03/2034	AUD 101,000	1,871	0.07
	AUD-BBR-BBSW	4.750	20/12/2028	43,400	1,119	0.04
	CLP-CHILIBOR	4.855	18/12/2033	CLP 8,000,000	(53)	0.00
	CLP-CHILIBOR	5.511	13/11/2033	8,456,600	(411)	(0.02)
	CZK-PRIBOR	4.175	07/11/2028	CZK 1,243,200	1,389	0.05
	CZK-PRIBOR	4.611	06/06/2028	139.300	264	0.01
	EUR-EURIBOR	2.750	20/03/2054	€ 12,000	(540)	(0.02)
	EUR-EURIBOR	3.000	20/03/2034	15,500	337	0.01
	EUR-EURIBOR	3.300	03/10/2033	3,700	289	0.01
	EUR-EURIBOR	3.370	09/10/2028	1,000	46	0.00
	EUR-EURIBOR	3.450	20/10/2028	4,300	214	0.01
,	PLN-WIBOR	5.455	10/01/2028	PLN 18,000	(255)	(0.01)
	PLN-WIBOR	5.490	10/01/2028	17,100	(249)	(0.01)
Receive 28-Day N		9.769	27/09/2028	MXN 79,850	(214)	(0.01)
neceive 20 Day IV	DAY THE	5.705	2110312020	177,000	\$ 3,668	0.14
					\$ 3,000	0.14
Total Centrally Cleared	Financial Derivative Instruments				\$ 3,669	0.14

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

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

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

PURCHASED OPTIONS FOREIGN CURRENCY OPTIONS Exercise **Expiration Notional** Fair % of **Counterparty Description** Price Date Amount(1) Cost Value **Net Assets** Put - OTC GBP vesrus USD \$ 1.160 12/06/2024 \$ 209 \$ 112 0.00 MYI 52,520

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁽³⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

⁽¹⁾ Notional Amount represents the number of contracts.

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

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	(Pay) Rate	Date	Amount ⁽³⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	Chile Government International Bond	(1.000)%	20/12/2028	\$ 2,800	\$ (57)	\$ (8)	\$ (65)	0.00
	Mexico Government International Bond	(1.000)	20/12/2028	9,900	4	(59)	(55)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	2,200	72	(76)	(4)	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	4,300	715	(598)	117	0.00
BPS	Chile Government International Bond	(1.000)	20/12/2028	1,740	(35)	(5)	(40)	0.00
	Mexico Government International Bond	(1.000)	20/12/2028	2,800	1	(17)	(16)	0.00
	Oman Government International Bond	(1.000)	20/12/2027	700	23	(24)	(1)	0.00
BRC	Oman Government International Bond	(1.000)	20/12/2027	3,400	91	(97)	(6)	0.00
CBK	China Government International Bond	(1.000)	20/06/2024	15,000	(167)	106	(61)	0.00
	Turkey Government International Bond	(1.000)	20/12/2026	2,800	467	(391)	76	0.00
GST	Chile Government International Bond	(1.000)	20/12/2028	60	(1)	(1)	(2)	0.00
	China Government International Bond	(1.000)	20/06/2024	15,000	(167)	106	(61)	0.00
	South Korea Government International Bond	(1.000)	20/12/2028	62,500	(1,841)	(257)	(2,098)	(80.0)
JPM	Chile Government International Bond	(1.000)	20/12/2028	3,600	(73)	(10)	(83)	0.00
	South Korea Government International Bond	(1.000)	20/12/2028	1,700	(51)	(6)	(57)	0.00
MYC	Chile Government International Bond	(1.000)	20/12/2028	4,800	(97)	(14)	(111)	(0.01)
	Turkey Government International Bond	(1.000)	20/12/2026	2,500	423	(355)	68	0.00
					\$ (693)	\$ (1,706)	\$ (2,399)	(0.09)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2031	\$ 1,200	\$ (181)	\$ 106	\$ (75)	0.00
	Chile Government International Bond	1.000	20/06/2024	200	1	0	1	0.00
	Egypt Government International Bond	1.000	20/12/2024	1,000	(120)	52	(68)	0.00
	Indonesia Government International Bond	1.000	20/12/2028	11,300	(15)	168	153	0.01
	Mexico Government International Bond	1.000	20/12/2024	18,100	13	140	153	0.01
	Peru Government International Bond	1.000	20/06/2026	6,400 11.900	26 (503)	81 402	107	0.00
	Peru Government International Bond South Africa Government International Bond	1.000 1.000	20/12/2031 20/06/2024	9,400	(502) (90)	402 124	(100) 34	0.00 0.00
	South Africa Government International Bond	1.000	20/06/2024	1,200	(66)	71	5 5	0.00
	Turkey Government International Bond	1.000	20/06/2027	1,200	(20)	16	(4)	0.00
BPS	Brazil Government International Bond	1.000	20/12/2026	10.400	(639)	739	100	0.00
51.5	Brazil Government International Bond	1.000	20/12/2027	8,200	(589)	603	14	0.00
	Chile Government International Bond	1.000	20/06/2024	3,300	9	7	16	0.00
	Chile Government International Bond	1.000	20/12/2024	4,000	5	32	37	0.00
	Egypt Government International Bond	1.000	20/12/2024	200	(24)	10	(14)	0.00
	Mexico Government International Bond	1.000	20/12/2024	2,100	(5)	23	18	0.00
	Peru Government International Bond	1.000	20/06/2026	6,100	54	48	102	0.00
	Serbia Government International Bond	1.000	20/12/2027	1,600	(142)	103	(39)	0.00
	South Africa Government International Bond	1.000	20/06/2028	32,000	(2,762)	1,656	(1,106)	(0.04)
	Turkey Government International Bond	1.000	20/06/2027	3,800	(751)	603	(148)	(0.01)
BRC	Chile Government International Bond	1.000	20/06/2024	5,800	18	10	28	0.00
	Chile Government International Bond	1.000 1.000	20/12/2026	2,500	14 360	41 (93)	55 267	0.00 0.01
	Peru Government International Bond Poland Government International Bond	1.000	20/12/2025 20/06/2028	17,500 6.500	49	(93)	112	0.01
CBK	Colombia Government International Bond	1.000	20/06/2028	300	(3)	4	112	0.01
CDK	Colombia Government International Bond	1.000	20/12/2024	800	3	3	6	0.00
	Panama Government International Bond	1.000	20/06/2024	2.300	4	4	8	0.00
	Panama Government International Bond	1.000	20/12/2024	4.300	0	21	21	0.00
	Peru Government International Bond	1.000	20/06/2026	2,100	18	17	35	0.00
	Qatar Government International Bond	1.000	20/12/2026	5,000	140	(42)	98	0.00
DUB	Egypt Government International Bond	1.000	20/12/2024	800	(108)	54	(54)	0.00
	Qatar Government International Bond	1.000	20/12/2028	5,300	80	50	130	0.01
	South Africa Government International Bond	1.000	20/06/2024	13,800	(148)	197	49	0.00
	South Africa Government International Bond	1.000	20/06/2026	900	(15)	_14	(1)	0.00
CCT	South Africa Government International Bond	1.000	20/12/2026	10,400	(638)	572	(66)	0.00
GST	Brazil Government International Bond	1.000	20/06/2026	200	(11)	13	2	0.00
	Brazil Government International Bond	1.000	20/06/2031	1,500	(227) 17	133 194	(94)	0.00 0.01
	Chile Government International Bond Colombia Government International Bond	1.000 1.000	20/06/2028 20/12/2024	8,900 14,000	(34)	145	211 111	0.01
	Peru Government International Bond	1.000	20/06/2026	13,700	99	131	230	0.01
	Poland Government International Bond	1.000	20/06/2024	11,200	50	131	51	0.00
	Poland Government International Bond	1.000	20/06/2028	8,500	77	70	147	0.01
	Oatar Government International Bond	1.000	20/12/2028	3,800	64	29	93	0.00
	South Africa Government International Bond	1.000	20/06/2024	1,000	(10)	14	4	0.00
	Turkey Government International Bond	1.000	20/06/2027	4,300	(840)	672	(168)	(0.01)
HUS	Mexico Government International Bond	1.000	20/06/2024	100	(1)	1	, O	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	8,000	(180)	177	(3)	0.00
	Brazil Government International Bond	1.000	20/06/2028	1,100	(38)	31	(7)	0.00
	Hungary Government International Bond	1.000	20/06/2027	5,700	(290)	275	(15)	0.00
	Indonesia Government International Bond	1.000	20/12/2024	7,400	60	0	60	0.00
	Poland Government International Bond	1.000	20/06/2028	900	(2)	18	16	0.00
MYC	Chile Government International Bond	1.000	20/12/2024	2,400	6	16	22	0.00
	Chile Government International Bond	1.000	20/06/2026	15,000	208	87	295	0.01
	Chile Government International Bond	1.000	20/12/2026	16,300	112	250	362	0.01
	Indonesia Government International Bond Mexico Government International Bond	1.000 1.000	20/12/2028 20/12/2024	1,500 4,800	0 19	20 22	20 41	0.00 0.00
	Michico Government international bond	1.000	20/12/2024	4,000	13	22	41	0.00

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	lotional mount ⁽³⁾		miums Received)	Appro	ealised eciation/ eciation)		air alue	% of Net Assets
	Peru Government International Bond Peru Government International Bond	1.000% 1.000	20/06/2026 20/12/2026	\$ 9,800 20.000	\$	45 80	\$	119 285	\$	164 365	0.01 0.01
	Qatar Government International Bond	1.000	20/12/2026	3,900		57		19		76	0.00
	South Africa Government International Bond Turkey Government International Bond	1.000 1.000	20/12/2026 20/06/2027	4,600 1,800		(206) (356)		177 286		(29) (70)	0.00 0.00
MYI	Peru Government International Bond	1.000	20/06/2026	1,300		11		11		22	0.00
					\$ (7,314)	\$	9,095	\$ 1	1,781	0.07

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

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD BOA	01/2024 01/2024 01/2024	\$ 1,508 CAD 1,056 COP 170,024,801	AUD 2,277 \$ 779 42,271	\$ 46 0 0	\$ 0 (22) (1,565)	\$ 46 (22) (1,565)	0.00 0.00 (0.06)
	01/2024 01/2024	DOP 187,420 £ 555	3,275 704	61 0	0 (3)	61 (3)	0.00
	01/2024 01/2024	HUF 177,249 NZD 6,855	488 4,177	0	(23) (164)	(23) (164)	0.00 (0.01)
	01/2024 01/2024 01/2024	PLN 3,089 \$ 44.451	743 COP 170,024,801	0	(42) (613)	(42) (613)	0.00 (0.02)
	01/2024	3,553 1,801	HUF 1,313,648 ¥ 265,757	233 85	0	233 85	0.01 0.00
	01/2024 01/2024	503	NOK 5,344	24	0	24	0.00
	01/2024 01/2024	2,753 1,371	PLN 11,293 TRY 40,629	118 0	0 (4)	118 (4)	0.00 0.00
	02/2024 02/2024	DOP 374,153 \$ 4	\$ 6,486 CNY 28	75 0	0 0	75 0	0.00 0.00
	03/2024 03/2024	COP 170,024,801 EGP 38,362	\$ 43,810 1,096	589 215	0	589 215	0.02 0.01
	03/2024 03/2024	\$ 3,859 302	IDR 59,519,224 INR 25,232	1 1	0	1 1	0.00 0.00
	03/2024 04/2024	13 886	PHP 703 EGP 35,185	0	0 (97)	0 (97)	0.00 0.00
BPS	01/2024 01/2024	CAD 708 COP 7,391,156	\$ 521 1,883	0	(16) (25)	(16) (25)	0.00 0.00
	01/2024 01/2024	€ 13,102 £ 2,114	14,274 2,682	4 0	(206) (14)	(202) (14)	(0.01) 0.00
	01/2024 01/2024	HUF 3,661,387 IDR 92,730,000	10,427 6,000	0	(153) (20)	(153) (20)	(0.01) 0.00
	01/2024 01/2024	PLN 19,746 \$ 3,900	4,614 AUD 5,773	0 40	(407) 0	(407) 40	(0.02) 0.00
	01/2024 01/2024	4,726 1,039	BRL 23,265 CAD 1,409	63 29	0	63 29	0.00 0.00
	01/2024 01/2024	1,934 12,746	COP 7,391,156 € 11,673	0 152	(26) 0	(26) 152	0.00 0.01
	01/2024 01/2024	1,478 803	HUF 524,374 IDR 12,391,878	34 2	0	34	0.00
	01/2024 01/2024 01/2024	2,311 1,772	¥ 339,000 PLN 7,729	95 193	0	95 193	0.00 0.01
	01/2024 01/2024 02/2024	ZAR 755,428 EGP 17,565	\$ 40,749 502	0 89	(504) 0	(504) 89	(0.02) 0.00
	02/2024 02/2024 02/2024	TWD 28,245 \$ 5	888 CNY 39	0	(46) 0	(46) 0	0.00 0.00 0.00
	02/2024	349	EGP 12,570 \$ 2.140	0 0 27	(54) 0	(54) 27	0.00 0.00 0.00
	03/2024 03/2024	IDR 36,173,169	2,317	0	(29)	(29)	0.00
	03/2024 03/2024	PEN 4,969 THB 55,669	1,338 1,583	0	(1) (59)	(1) (59)	0.00 0.00
	03/2024 03/2024	\$ 1,853 2,459	COP 7,391,156 IDR 38,647,355	26 47	0	26 47	0.00 0.00
	03/2024 03/2024	1,870 1,048	ILS 6,768 INR 87,644	14 2	0	14 2	0.00 0.00
	03/2024 03/2024 06/2024	1,849 535 1,866	PEN 6,964 THB 18,483 KRW 2,399,991	27 10 2	0 0 0	27 10 2	0.00 0.00 0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024 01/2024	€ 229,654 PLN 12,395	\$ 252,568 2,835	\$ 0 0	\$ (1,177) (317)	\$ (1,177) (317)	(0.04) (0.01)
	01/2024	\$ 799	BRL 3,921	8	0	8	0.00
	01/2024 01/2024	528 799	HUF 187,551 MXN 13,634	12 3	0	12 3	0.00 0.00
	01/2024 02/2024	6,518 1,535	TRY 195,841 46,786	51 0	(6) (10)	45 (10)	0.00 0.00
	03/2024	IDR 8,292,724	\$ 536	0	(2)	(2)	0.00
	03/2024 04/2024	\$ 8,188 9,557	TRY 256,943 306,020	26 0	(36) (125)	(10) (125)	0.00 0.00
CDV	06/2024	£ 4,144	\$ 5,214	0	(72)	(72)	0.00
CBK	01/2024 01/2024	BRL 31,125 CAD 1,065	6,392 798	0 0	(15) (10)	(15) (10)	0.00 0.00
	01/2024 01/2024	CLP 3,235,742 COP 7,391,156	3,649 1,934	0 26	(56) 0	(56) 26	0.00 0.00
	01/2024	€ 2,544	2,773	0	(38)	(38)	0.00
	01/2024 01/2024	£ 160 HUF 11,000	203 32	0	(1) 0	(1) 0	0.00 0.00
	01/2024 01/2024	MXN 484,444 PLN 7,307	27,077 1,728	0	(1,401) (130)	(1,401) (130)	(0.05) (0.01)
	01/2024	\$ 1,072	AUD 1,594	16	0	16	0.00
	01/2024 01/2024	3,734 1,553	CAD 4,997 CHF 1,353	56 55	0	56 55	0.00 0.00
	01/2024	3,685	CLP 3,230,268	14	0	14	0.00
	01/2024 01/2024	1,875 1,121	COP 7,391,156 HUF 386,724	32 0	0 (3)	32 (3)	0.00 0.00
	01/2024 01/2024	13,337 6,761	¥ 1,883,100 MXN 117,695	29 158	0	29 158	0.00 0.01
	01/2024	121	NOK 1,293	6	0	6	0.00
	01/2024 01/2024	4,322 1,382	PLN 18,093 SEK 14,465	278 54	0	278 54	0.01 0.00
	02/2024 02/2024	3,382 0	BRL 17,111 EGP 1	135 0	0	135 0	0.01 0.00
	03/2024	ILS 4,306	\$ 1,183	0	(16)	(16)	0.00
	03/2024 03/2024	PEN 6,775 \$ 3,649	1,792 CLP 3,249,062	0 57	(34) 0	(34) 57	0.00 0.00
	03/2024 03/2024	749 4,545	IDR 11,614,968 PEN 16,918	4 26	0 (13)	4 13	0.00 0.00
	04/2024	6,392	BRL 31,440	27	0	27	0.00
DUB	01/2024 01/2024	€ 10 \$ 31,703	\$ 11 ZAR 601,809	0 1,166	0	0 1,166	0.00 0.04
	02/2024	1,069	EGP 38,470	0 4	(165)	(165)	(0.01)
	03/2024 04/2024	558 EGP 43,739	SGD 738 \$ 1,148	167	0	4 167	0.00 0.01
GLM	04/2024 01/2024	\$ 1,151 AUD 1,971	EGP 45,448 \$ 1,322	0	(132) (24)	(132) (24)	(0.01) 0.00
GLIVI	01/2024	CAD 13,437	9,907	0	(285)	(285)	(0.01)
	01/2024 01/2024	CHF 6,172 DOP 979,288	7,043 17,164	0 376	(294) 0	(294) 376	(0.01) 0.01
	01/2024 01/2024	HUF 887,957 MXN 554,532	2,432 31,613	0	(127) (987)	(127) (987)	0.00 (0.04)
	01/2024	NOK 5,530	534	0	(11)	(11)	0.00
	01/2024 01/2024	\$ 4,098 1,297	HUF 1,484,967 MXN 22,662	182 35	0	182 35	0.01 0.00
	01/2024 01/2024	1,057 6,393	NOK 11,560 PLN 25,322	82 45	0	82 45	0.00 0.00
	01/2024	532	TRY 16,177	9	0	9	0.00
	01/2024 02/2024	1,310 429	ZAR 24,858 EGP 15,479	47 0	0 (65)	47 (65)	0.00 0.00
	03/2024 03/2024	DOP 194,982 \$ 1,607	\$ 3,409 PEN 5,972	73 2	0	73	0.00 0.00
	03/2024	406	TRY 12,738	0	(5)	2 (5)	0.00
	04/2024 04/2024	DOP 78,670 \$ 1,689	\$ 1,368 EGP 66,631	27 0	0 (195)	27 (195)	0.00 (0.01)
JPM	01/2024	HUF 4,755,878	\$ 13,537	0	(206)	(206)	(0.01)
	01/2024 01/2024	\$ 801 240	BRL 3,957 MXN 4,477	14 23	0	14 23	0.00 0.00
	01/2024 02/2024	3,111 EGP 43,975	TRY 92,344 \$ 1,262	0 229	(8) 0	(8) 229	0.00 0.01
	02/2024	\$ 7,978	BRL 39,131	64	0	64	0.00
	02/2024 02/2024	790 8,057	EGP 28,471 INR 673,050	0 13	(121) 0	(121) 13	0.00 0.00
	02/2024 03/2024	1,601	TRY 48,882 \$ 7,095	0	(9) 0	(9) 1	0.00
	03/2024	AED 26,039 CLP 1,925,236	2,135	0	(61)	(61)	0.00 0.00
	03/2024 03/2024	THB 46,271 TWD 22,756	1,302 732	0	(63) (22)	(63) (22)	0.00 0.00
	03/2024	\$ 314	INR 26,269	0	0	0	0.00
	04/2024 06/2024	6,033 KRW 416,207	EGP 240,962 \$ 318	0	(630) (6)	(630) (6)	(0.02) 0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	01/2024	AUD 1,187	\$ 804	\$ 0	\$ (6)	\$ (6)	0.00
	01/2024 01/2024	€ 32,316 HUF 1,455,505	35,186 3,922	0	(520) (272)	(520) (272)	(0.02) (0.01)
	01/2024	¥ 390,000	2,732	0	(37)	(37)	0.00
	01/2024 01/2024	\$ 1,722 3,634	AUD 2,597 CAD 4,930	51 106	0	51 106	0.00 0.00
	01/2024	1,359	£ 1,079	16	0	16	0.00
	01/2024	514	HUF 180,728	7	0	7	0.00
	01/2024 02/2024	ZAR 193,580 ¥ 800,000	\$ 10,129 5,635	0	(444) (74)	(444) (74)	(0.02) 0.00
	02/2024	\$ 183	EGP 6,596	0	(28)	(28)	0.00
	03/2024 03/2024	PHP 120,495 TWD 32,382	\$ 2,153 1,040	0	(22) (33)	(22) (33)	0.00 0.00
	03/2024	\$ 1,605	INR 133,731	0	(3)	(3)	0.00
MAVI	04/2024	830	EGP 33,366	0	(82)	(82)	0.00
MYI	01/2024 01/2024	£ 4 HUF 927,336	\$ 5 2,636	0	0 (44)	0 (44)	0.00 0.00
	01/2024	MYR 2,649	568	0	(10)	(10)	0.00
	01/2024 01/2024	NZD 848 PLN 7,974	528 1,933	0	(8) (94)	(8) (94)	0.00 0.00
	01/2024	\$ 106	€ 96	0	0	0	0.00
	01/2024 01/2024	1,945 1,036	£ 1,523 HUF 365,230	0 17	(3) 0	(3) 17	0.00 0.00
	01/2024	685	¥ 100,951	32	0	32	0.00
	01/2024	1,618	ZAR 29,717	5	0	5	0.00
	02/2024 02/2024	EGP 104,685 \$ 4	\$ 2,991 CNY 29	531 0	0	531 0	0.02 0.00
	02/2024	1,379	EGP 49,859	0	(208)	(208)	(0.01)
	03/2024 03/2024	IDR 65,037,042 \$ 528	\$ 4,225 CLP 463,045	8	0	8	0.00 0.00
	03/2024	548	EGP 19,629	0	(96)	(96)	0.00
	03/2024 04/2024	510 EGP 51,122	IDR 7,928,103 \$ 1,339	4 193	0	4 193	0.00 0.01
	04/2024	\$ 624	EGP 24,799	0	(68)	(68)	0.00
	06/2024 06/2024	KRW 152,116 \$ 5,203	\$ 117 £ 4,144	0 83	(1) 0	(1) 83	0.00 0.00
RBC	04/2024	MXN 808	\$ 4,144	0	(1)	(1)	0.00
RYL	01/2024	AUD 1,971	1,325	0	(20)	(20)	0.00
	01/2024 01/2024	€ 99 NOK 5,510	110 528	1	0 (15)	(15)	0.00 0.00
	01/2024	\$ 1,293	NZD 2,114	45	0	45	0.00
SCX	01/2024 01/2024	¥ 848,600 \$ 95	\$ 5,903 £ 74	0	(120) 0	(120) 0	0.00 0.00
	01/2024	36	MYR 169	1	0	1	0.00
	01/2024 02/2024	611 MYR 7,742	TRY 18,080 \$ 1,692	0	(2) 0	(2) 0	0.00 0.00
	02/2024	\$ 409	EGP 14,732	0	(63)	(63)	0.00
	02/2024	1,675	MYR 7,761 \$ 1,784	21	0	21	0.00
	03/2024 03/2024	THB 61,679 \$ 522	\$ 1,784 EGP 18,722	0	(35) (92)	(35) (92)	0.00 0.00
	03/2024	5,833	IDR 90,207,345	17	0	17	0.00
	03/2024 04/2024	601 1,158	INR 50,266 EGP 45,626	1 0	0 (135)	1 (135)	0.00 (0.01)
SSB	01/2024	CLP 3,769,579	\$ 4,264	0	(49)	(49)	0.00
TOR	03/2024	IDR 27,996,464	1,799 ¥ 166,016	0 47	(16) 0	(16) 47	0.00 0.00
UAG	01/2024 01/2024	\$ 1,132 € 15,878	\$ 17,416	0	(128)	(128)	0.00
	01/2024	£ 11,770	14,895	0	(110)	(110)	0.00
	01/2024 01/2024	\$ 573 5,189	AUD 864 IDR 80,299,109	16 24	0	16 24	0.00 0.00
	01/2024	2,787	NOK 29,728	141	0	141	0.01
	01/2024 03/2024	ZAR 128,505 CZK 266,807	\$ 6,732 11,985	0 72	(286) 0	(286) 72	(0.01) 0.00
	03/2024	IDR 80,342,700	5,189	0	(20)	(20)	0.00
				\$ 7,375	\$ (14,116)	\$ (6,741)	(0.25)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	CHF 438 \$ 31	\$ 513 CHF 27	\$ 0 1	\$ (8) 0	\$ (8) 1	0.00
BRC	01/2024	31,373	27,364	1,156	0	1,156	0.05
CBK	01/2024	CHF 5	\$ 6	. 0	0	. 0	0.00
	01/2024	\$ 76,655	CHF 66,784	2,736	0	2,736	0.10
GLM	01/2024	CHF 62	\$ 71	0	(3)	(3)	0.00
	01/2024	\$ 86,733	CHF 76,007	3,621	0	3,621	0.14
MYI	01/2024	87,267	76,178	3,290	0	3,290	0.12
SCX	01/2024	CHF 12	\$ 14	. 0	0	. 0	0.00
	01/2024	\$ 2,106	CHF 1,832	72	0	72	0.00
				\$ 10,876	\$ (11)	\$ 10,865	0.41

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 3,077	\$ 3,368	\$ 1	\$ (32)	\$ (31)	0.00
	01/2024	\$ 468,808	€ 426,362	2,289	(7)	2,282	0.08
BRC	01/2024	403,846	367,206	1,882	0	1,882	0.07
CBK	01/2024	€ 13,429	\$ 14,712	5	(131)	(126)	0.00
	01/2024	\$ 28	€ 26	0	0	0	0.00
MBC	01/2024	€ 27,200	\$ 29,381	0	(672)	(672)	(0.03)
	01/2024	\$ 352,539	€ 322,415	3,700	0	3,700	0.14
				\$ 7,877	\$ (842)	\$ 7,035	0.26

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 7	\$	9	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 9,440	£	7,451	59	0	59	0.00
BPS	01/2024	£ 331	\$	418	0	(4)	(4)	0.00
	01/2024	\$ 8,197	£	6,462	42	, O	42	0.00
BRC	01/2024	165		130	1	0	1	0.00
CBK	01/2024	£ 684	\$	863	0	(9)	(9)	0.00
GLM	01/2024	\$ 66	£	51	0	, O	O O	0.00
MBC	01/2024	£ 4,355	\$	5,506	0	(46)	(46)	0.00
	01/2024	\$ 186	£	146	0	0	0	0.00
MYI	01/2024	£ 941	\$	1,184	0	(16)	(16)	0.00
	01/2024	\$ 365	£	286	0	(1)	(1)	0.00
SCX	01/2024	47,462		37,523	374	Û	374	0.02
SSB	01/2024	£ 1,633	\$	2,055	0	(27)	(27)	0.00
	01/2024	\$ 29,123	£	23,080	300	, O	300	0.01
UAG	01/2024	£ 409	\$	512	0	(10)	(10)	0.00
	01/2024	\$ 47,451	£	37,494	348	, O	348	0.01
					\$ 1,124	\$ (113)	\$ 1,011	0.04

As at 31 December 2023, the Investor NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 109	NOK 1,158	\$ 5	\$ 0	\$ 5	0.00
CBK	01/2024	123	1,316	6	0	6	0.00
UAG	01/2024	176	1,880	9	0	9	0.00
				\$ 20	\$ 0	\$ 20	0.00

As at 31 December 2023, the Investor SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	SEK 53	\$ 5	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 732	SEK 7,631	26	0	26	0.00
CBK	01/2024	SEK 96	\$ 9	0	0	0	0.00
	01/2024	\$ 129	SEK 1,342	4	0	4	0.00
GLM	01/2024	SEK 49	\$ 5	0	0	0	0.00
	01/2024	\$ 14	SEK 142	0	0	0	0.00
MBC	01/2024	SEK 46	\$ 5	0	0	0	0.00
SCX	01/2024	21	2	0	0	0	0.00
	01/2024	\$ 812	SEK 8,430	25	0	25	0.00
UAG	01/2024	SEK 59	\$ 6	0	0	0	0.00
	01/2024	\$ 934	SEK 9,611	20	0	20	0.00
				\$ 75	\$ 0	\$ 75	0.00
Total OTC Financial Deriva	tive Instruments					\$ 11,759	0.44

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

DESCRIPTION CERTIFICATES OF DEPOSIT	PAR (0005)	FAII VALU (000S	NET .
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 07/06/2025 13.456% due 09/06/2025 13.450% due 13/12/2024	COP 1,060,000 15,923,200 11,878,809 10,206,000 6,749,000 13,621,000 4,550,000 10,517,000	\$ 276 4,090 3,189 2,771 1,796 3,629 1,211 2,773	0 0.15 0 0.12 0 0.10 0 0.07 0 0.14 0 0.05
15.389% due 21/02/2024 Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	3,593,000 16,789,000 21,845,200 5,439,000 11,102,000 14,365,000 5,832,000	938 4,334 5,636 1,430 2,947 3,762 1,545	0.16 0.21 0.05 0.11 0.14
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024 16.412% due 25/04/2024	5,275,000 2,290,000 3,329,000 7,110,900 258,000	1,438 627 894 1,829 66	0.02 0.03 0.07 0.00
Total Certificates of Deposit Total Investments Other Current Assets & Liabilities Net Assets		\$ 45,18 ⁴ \$ 2,916,58 ⁴ \$ (222,660 \$ 2,693,92 ⁴	108.27

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Contingent convertible security.
- (f) Restricted Securities (31 December 2022: 0.64%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets	
Development Bank of Southern Africa	8.600%	21/10/2024	07/10/2021	\$ 17,010	\$ 13,808	0.51	

- (g) Securities with an aggregate fair value of \$228,436 (31 December 2022: \$38,910) and cash of \$Nil (31 December 2022: \$300) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (h) Securities with an aggregate fair value of \$55,830 (31 December 2022: \$Nil) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$301 (31 December 2022: \$Nil) and cash of \$6,296 (31 December 2022: \$807) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$19,878 (31 December 2022: \$18,655) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$3,680 (31 December 2022: \$6,470) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,794,082	\$ 39,430	\$ 2,833,512
Repurchase Agreements	0	13,694	0	13,694
Financial Derivative Instruments(3)	(3,078)	27,272	0	24,194
Deposits with Credit Institutions	0	45,181	0	45,181
Totals	\$ (3,078)	\$ 2,880,229	\$ 39,430	\$ 2,916,581

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,396,551	\$ 25,705	\$ 2,422,256
Repurchase Agreements	0	44,661	0	44,661
Financial Derivative Instruments(3)	5,273	27,624	(11)	32,886
Deposits with Credit Institutions	0	0	1,659	1,659
Totals	\$ 5,273	\$ 2,468,836	\$ 27,353	\$ 2,501,462

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

						Payable for Reverse	
	Borrowing	Settlement	Maturity		Borrowing	Repurchase	% of
Counterparty	Rate	Date	Date		Amount	Agreements	Net Assets
BPS	4.050%	28/09/2023	TBD ⁽¹⁾	\$	(329)	\$ (333)	(0.01)
	4.150	20/09/2023	TBD ⁽¹⁾	€	(19,570)	(21,868)	(0.81)
	4.300	22/11/2023	TBD ⁽¹⁾	\$	(2,523)	(2,535)	(0.09)
	4.500	22/11/2023	TBD ⁽¹⁾		(1,249)	(1,255)	(0.05)
	5.000	13/10/2023	TBD ⁽¹⁾		(2,293)	(2,315)	(0.09)
	5.400	10/11/2023	TBD ⁽¹⁾	£	(3,224)	(4,142)	(0.15)
	5.520	19/12/2023	TBD ⁽¹⁾	\$	(9,581)	(9,600)	(0.36)
	9.000	11/12/2023	TBD ⁽¹⁾	ZAR	(586,920)	(32,258)	(1.20)
BRC	4.500	11/12/2023	TBD ⁽¹⁾	\$	(2,609)	(2,615)	(0.10)
	4.750	19/09/2023	TBD ⁽¹⁾		(2,557)	(2,592)	(0.10)
	4.750	11/12/2023	TBD ⁽¹⁾		(8,000)	(8,022)	(0.30)
	4.750	12/12/2023	TBD ⁽¹⁾		(1,747)	(1,751)	(0.06)
	4.750	19/12/2023	TBD ⁽¹⁾		(2,297)	(2,301)	(0.09)
BSN	5.510	14/12/2023	04/01/2024		(15,401)	(15,443)	(0.57)
MYI	3.750	01/11/2023	TBD ⁽¹⁾		(657)	(662)	(0.02)
	4.000	28/09/2023	TBD ⁽¹⁾		(2,790)	(2,819)	(0.10)
	4.000	13/11/2023	TBD ⁽¹⁾		(10,374)	(10,431)	(0.39)
	4.000	29/11/2023	TBD ⁽¹⁾		(1,734)	(1,740)	(0.06)
	4.200	05/05/2023	TBD ⁽¹⁾		(1,518)	(1,552)	(0.06)
	4.200	06/07/2023	TBD ⁽¹⁾		(3,759)	(3,837)	(0.14)
	4.650	25/10/2023	TBD ⁽¹⁾		(1,063)	(1,071)	(0.04)
SCX	4.100	02/08/2023	TBD ⁽¹⁾	€	(1,477)	(1,658)	(0.06)
	4.100	10/11/2023	TBD ⁽¹⁾		(40,343)	(44,826)	(1.66)
	4.140	10/11/2023	TBD ⁽¹⁾		(3,036)	(3,374)	(0.13)
TDM	5.490	11/12/2023	TBD ⁽¹⁾	\$	(35,719)	(35,833)	(1.33)
Total Reverse Repurchase Agreements						\$ (214,833)	(7.97)

 $^{\,^{(1)}\,\,}$ Open maturity reverse repurchase agreement.

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BRC	5.730%	28/12/2023	02/01/2024	\$ (44,855)	\$ (44,884)	(1.66)
GSC	5.530	18/12/2023	04/01/2024	(11,756)	(11,781)	(0.44)
Total Sale-Buyback Financing Transactions					\$ (56,665)	(2.10)

 $^{^{\}mbox{\scriptsize (1)}}$ Payable for sale-buyback transactions includes \$13 of deferred price drop.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Schedule of Investments Emerging Markets Bond ESG Fund (Cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 46	\$ 0	\$ 46	\$ N/A	\$ N/A	\$ N/A
BOA	(842)	1,300	458	5	0	5
BPS	501	(3,470)	(2,969)	(1,369)	2,060	691
BRC	1,850	(2,610)	(760)	(218)	320	102
CBK	2,051	(2,440)	(389)	22,572	(21,703)	869
DUB	1,098	(740)	358	(250)	270	20
FBF	N/A	N/A	N/A	(5)	0	(5)
GLM	2,503	(2,430)	73	619	(580)	39
GST	(1,574)	1,570	(4)	(2,119)	2,110	(9)
HUS	N/A	N/A	N/A	1	0	1
JPM	(871)	810	(61)	(645)	680	35
MBC	1,641	(3,320)	(1,679)	5,068	(4,320)	748
MYC	1,203	(1,190)	13	(538)	760	222
MYI	3,748	(4,290)	(542)	23	0	23
RBC	(1)	0	(1)	(189)	0	(189)
RYL	11	0	11	N/A	N/A	N/A
SCX	64	(310)	(246)	9,690	(9,190)	500
SOG	N/A	N/A	N/A	(20)	0	(20)
SSB	208	(360)	(152)	N/A	N/A	N/A
TOR	47	0	47	N/A	N/A	N/A
UAG	76	0	76	(311)	270	(41)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	93.42	84.95
Transferable securities dealt in on another regulated market*	11.74	12.05
Other transferable securities	0.01	0.17
Repurchase agreements	0.51	1.79
Financial derivative instruments dealt in on a regulated market	0.33	0.04
Centrally cleared financial derivative instruments	0.14	(0.02)
OTC financial derivative instruments	0.44	1.30
Certificates of deposit	1.68	0.07
Reverse repurchase agreements	(7.97)	(1.56)
Sale-buyback financing transactions	(2.10)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	2.10	1.90
Armenia	0.24	0.27
Bahamas	0.16	0.33
Bahrain	0.97	0.93
Benin	0.59	0.36
Bermuda	0.13	0.13
Brazil	2.40	3.00
Bulgaria	0.53	N/A
Cayman Islands	2.32	2.06
Chile	3.07	2.80
China	0.00	0.01
Colombia	3.17	2.57
Costa Rica	1.00	1.12
Cyprus	0.26	0.24
Dominican Republic	4.46	2.95
Ecuador	1.87	2.19
Egypt	2.63	2.28
El Salvador	0.87	0.48
France	N/A	0.10
Gabon	0.02	N/A
Georgia	0.37	0.39
Germany	N/A	0.02
Ghana	1.29	1.16
Guernsey, Channel Islands	0.12	0.12
Hong Kong	1.70	1.28
Hungary	3.71	2.09
India	1.43	1.69
Indonesia	2.70	2.63
International	0.20	N/A
Ireland	0.02	0.08

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Israel	N/A	2.24
Ivory Coast	0.95	1.27
Jamaica	0.15	0.17
Jersey, Channel Islands	0.46	0.48
Jordan	0.68	0.38
Kazakhstan	0.93	1.46
Kenya	0.39	0.54
Luxembourg Macedonia	0.52 0.42	0.36 N/A
Malaysia	0.49	0.13
Mauritius	0.35	0.15
Mexico	4.83	2.31
Mongolia	0.31	0.65
Morocco	0.66	0.77
Multinational	0.02	0.02
Namibia	0.08	0.09
Netherlands	1.24	0.87
Oman	2.80	3.07
Pakistan	0.44	N/A
Panama	3.08	2.85
Paraguay	0.93	0.91
Peru	1.31	1.36
Philippines	1.39	1.24
Poland	1.26	0.40
Qatar	1.37	1.81
Romania	3.48	2.26
Russia	0.01	0.04
Senegal Sarbia	0.59 1.63	0.41
Serbia Singapore	0.40	0.84 0.43
Slovenia	0.34	0.43 N/A
South Africa	2.81	3.59
South Korea	5.62	4.60
Spain	0.35	0.38
Sri Lanka	0.98	0.67
Supranational	1.22	1.81
Switzerland	0.43	0.58
Tanzania	0.94	0.24
Trinidad and Tobago	0.17	N/A
Tunisia	0.62	0.34
Turkey	2.56	2.08
Ukraine	0.99	0.78
United Arab Emirates	3.03	1.00
United Kingdom	1.17	1.65
United States	10.31 1.89	7.06
Uruguay Uzbekistan	0.11	1.65 0.03
Vietnam	0.04	0.03
Virgin Islands (British)	0.23	0.73
Zambia	0.01	0.12
Short-Term Instruments	1.85	8.43
Repurchase Agreements	0.51	1.79
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.33	0.04
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Interest Rate Swaps	0.14	(0.02)
OTC Financial Derivative Instruments		
Purchased Options Foreign Currency Options	0.00	NI/A
Foreign Currency Options Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.09) 0.07	0.00 (0.18)
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(0.25)	0.21
Hedged Forward Foreign Currency Contracts	0.71	1.27
Certificates of Deposit	1.68	0.07
Other Current Assets & Liabilities	(8.27)	(0.35)
Net Assets	100.00	100.00

Schedule of Investments Emerging Markets Corporate Bond Fund

PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES			Gaci First Investment Co.				Sunac China Holdings Ltd.			
LOAN PARTICIPATIONS AND ASSIGNM	ENTS		5.125% due 14/02/2053 \$ GLP Pte. Ltd.	500 \$	454	0.29	6.000% due 30/09/2026 \$ 6.250% due 30/09/2027	40 \$ 40	4	0.00
Ecopetrol S.A. TBD% due 17/08/2024 \$ 1,000 \$	982	0.62	3.875% due 04/06/2025	200		0.08	6.500% due 30/09/2027 6.750% due 30/09/2028	80 120	6 5	0.00
Republic of Cote d'Ivoire	302	0.02	4.500% due 17/05/2026 (e) Goldman Sachs Group, Inc.	300	96	0.06	7.000% due 30/09/2029	120	6	0.00
9.055% due 19/03/2027 € 700	746	0.48	3.272% due 29/09/2025	500	492	0.31	7.250% due 30/09/2030	56	2	0.00
SOCAR Turkey Enerji A/S 7.387% due 11/08/2026 1,000	1,091	0.69	Hipotecaria Su Casita S.A. de C.V. 9.620% due 28/06/2018 MXN	34.709	0	0.00	Trust Fibra Uno 6.390% due 15/01/2050	600	486	0.31
_	2,819	1.79	Huarong Finance Co. Ltd.	54,705	U	0.00	WE Soda Investments Holding PLC 9.500% due 06/10/2028	400	414	0.26
CORPORATE BONDS & NOTES			3.375% due 24/02/2030 \$ IIRSA Norte Finance Ltd.	200	166	0.11	Wells Fargo & Co.	400	414	0.20
BANKING & FINANCE			8.750% due 30/05/2024	3	3	0.00	2.406% due 30/10/2025	500	487	0.31
Abu Dhabi Commercial Bank PJSC 3.500% due 31/03/2027 \$ 700	667	0.42	Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	800	719	0.46	Yango Justice International Ltd. 7.500% due 17/02/2025 ^ 7.875% due 04/09/2024 ^	400 200	4	0.00
AerCap Ireland Capital DAC 6.100% due 15/01/2027 200	204	0.13	Interoceanica Finance Ltd. 0.000% due 30/11/2025 (c)	20	18	0.01	Yanlord Land HK Co. Ltd.			
AIA Group Ltd. 3.600% due 09/04/2029 1,100	1,041	0.66	Kaisa Group Holdings Ltd.				5.125% due 20/05/2026 Yapi ve Kredi Bankasi A/S	400	233	0.15
3.600% due 09/04/2029 1,100 Alfa Bank AO Via Alfa Bond Issuance PLC	1,041	0.00	9.375% due 30/06/2024 ^ 9.750% due 28/09/2023 ^	300 1,400		0.01	9.250% due 16/10/2028	1,000		0.67
5.950% due 15/04/2030 ^(g) 1,300	78	0.05	Kasikornbank PCL	,				_	39,725	25.19
Banco BTG Pactual S.A. 4.500% due 10/01/2025 200	197	0.13	3.343% due 02/10/2031 (g) Kookmin Bank	600	552	0.35	INDUSTRIALS			
Banco de Chile 2.990% due 09/12/2031 1,400	1,208	0.77	2.500% due 04/11/2030 (g) Kuwait Projects Co. SPC Ltd.	1,100	917	0.58	Adani Electricity Mumbai Ltd. 3.949% due 12/02/2030	349	286	0.18
Banco de Credito del Peru S.A.			4.500% due 23/02/2027	482	425	0.27	Alfa Desarrollo SpA			
2.700% due 11/01/2025 1,300 Banco de Credito e Inversiones S.A.	1,263	0.80	Longfor Group Holdings Ltd. 4.500% due 16/01/2028	200	104	0.07	4.550% due 27/09/2051 ALROSA Finance S.A.	994	///	0.49
3.500% due 12/10/2027 400	379	0.24	MDGH GMTN RSC Ltd.	200	104	0.07	3.100% due 25/06/2027 ^	1,100	66	0.04
Banco do Brasil S.A. 8.500% due 29/07/2026 MXN 13,000	722	0.46	5.500% due 28/04/2033	300	319	0.20	Andrade Gutierrez International S. 9.000% due 28/12/2029	.A. 1	0	0.00
Banco Inbursa S.A.			NBK SPC Ltd. 1.625% due 15/09/2027	2,000	1,813	1.15	AngloGold Ashanti Holdings PLC			
4.375% due 11/04/2027 \$ 1,325 Banco Internacional del Peru SAA Interbank	1,282	0.81	NE Property BV 1.875% due 09/10/2026 €	500	506	0.32	3.375% due 01/11/2028 3.750% due 01/10/2030	200 300	180 261	0.11
3.250% due 04/10/2026 1,000		0.60	2.000% due 20/01/2030	100		0.06	6.500% due 15/04/2040	500	491	0.31
Banco Mercantil del Norte S.A. 5.875% due 24/01/2027 (e)(g) 400	369	0.23	Nexi SpA 2.125% due 30/04/2029	400	391	0.25	Antofagasta PLC 2.375% due 14/10/2030	700	574	0.36
6.625% due 24/01/2032 (e)(g) 250	213	0.14	NWD Finance BVI Ltd.	400			5.625% due 13/05/2032	200	201	0.13
Banco Santander Mexico S.A. 5.375% due 17/04/2025 1,800	1,798	1.14	4.125% due 10/03/2028 (e) \$ 6.250% due 07/03/2024 (e)	200 200		0.07	Arcelik A/S 8.500% due 25/09/2028	300	317	0.20
Bangkok Bank PCL 3.733% due 25/09/2034 (g) 400	356	0.23	OEC Finance Ltd. (4.375% Cash or 4.375% due 25/10/2029 (a)		IK)	0.02	ATP Tower Holdings LLC 4.050% due 27/04/2026	500	455	0.29
Bank Hapoalim B.M. 3.255% due 21/01/2032 (g) 900	792	0.50	OEC Finance Ltd. (5.250% Cash or	5.250% P	IK)		Axiata SPV2 Bhd. 2.163% due 19/08/2030	300	256	0.16
Bank Leumi Le-Israel B.M.	702	0.50	5.250% due 27/12/2033 (a) OEC Finance Ltd. (7.125% Cash or 1)	473 7 125 % 0		0.01	Axiata SPV5 Labuan Ltd.	300	230	0.10
7.129% due 18/07/2033 (g) 1,300	1,280	0.81	7.125% due 26/12/2046 (a)	1,739		0.07	3.064% due 19/08/2050	500	346	0.22
Bank Mandiri Persero Tbk PT 2.000% due 19/04/2026 800	743	0.47	OTP Bank Nyrt 8.750% due 15/05/2033	200	206	0.13	Bimbo Bakeries USA, Inc. 6.050% due 15/01/2029	400	421	0.27
Bank Negara Indonesia Persero Tbk PT 3.750% due 30/03/2026 (g) 800	765	0.49	Powerlong Real Estate Holdings Lt				Braskem Netherlands Finance BV	400	272	0.24
BBVA Bancomer S.A.	703	0.43	5.950% due 30/04/2025 ^ QNB Finance Ltd.	1,300	115	0.07	8.500% due 12/01/2031 Canacol Energy Ltd.	400	373	0.24
8.450% due 29/06/2038 (g) 800	854	0.54	1.375% due 26/01/2026	1,400	1,295		5.750% due 24/11/2028	700	511	0.32
BNP Paribas S.A. 7.750% due 16/08/2029 (e)(g) 400	409	0.26	2.625% due 12/05/2025 Sberbank of Russia Via SB Capital S	500 s A	481	0.31	Celulosa Arauco y Constitucion S.A 5.500% due 30/04/2049	4. 700	605	0.38
BOC Aviation Ltd. 1.750% due 21/01/2026 700	655	0.42	5.250% due 23/05/2023 ^(g)	1,700	102	0.06	Champion Path Holdings Ltd.	200	172	0.11
Cantor Fitzgerald LP			Seazen Group Ltd. 4.450% due 13/07/2025	1,000	295	0.19	4.850% due 27/01/2028 China Modern Dairy Holdings Ltd.	200	1/2	0.11
7.200% due 12/12/2028 350 Cibanco S.A. Ibm	359	0.23	Shinhan Bank Co. Ltd.	,			2.125% due 14/07/2026	600	533	0.34
4.962% due 18/07/2029 900	860	0.55	4.500% due 26/03/2028 (g) Shinhan Card Co. Ltd.	900	870	0.55	CK Hutchison International Ltd. 4.750% due 21/04/2028	500	501	0.32
Country Garden Holdings Co. Ltd. 3.125% due 22/10/2025 ^ 200	17	0.01	2.500% due 27/01/2027	500	462	0.29	Constellation Oil Services Holding	S.A. (3.00	00% Cas	h or
Credicorp Capital Sociedad Titulizadora S.A.		0.01	Shinhan Financial Group Co. Ltd. 5.000% due 24/07/2028	700	700	0.44	4.000% PIK) 3.000% due 31/12/2026 (a)	310	225	0.14
10.100% due 15/12/2043 PEN 600	163	0.10	Shriram Finance Ltd.				Corp. GEO S.A.B. de C.V.	050	0	0.00
Credicorp Ltd. 2.750% due 17/06/2025 \$ 500	477	0.30	4.150% due 18/07/2025 SNB Funding Ltd.	327	314	0.20	8.875% due 25/09/2014 ^ CSN Inova Ventures	850	0	0.00
Development Bank of Southern Africa 8.600% due 21/10/2024 (h) ZAR 22,300	1,216	0.77	2.900% due 29/01/2027	1,700	1,596	1.01	6.750% due 28/01/2028	700	684	0.43
Emaar Sukuk Ltd.			Sovcombank Via SovCom Capital D 3.400% due 26/01/2025 ^	DAC 1,100	30	0.02	CSN Resources S.A. 8.875% due 05/12/2030	300	313	0.20
3.635% due 15/09/2026 \$ 400	383	0.24	Standard Chartered PLC	1,100			CT Trust			
Emirates NBD Bank PJSC 5.875% due 11/10/2028 500	518	0.33	6.170% due 09/01/2027 7.767% due 16/11/2028	500 700		0.32 0.48	5.125% due 03/02/2032 Ecopetrol S.A.	1,000	8/5	0.56
First Abu Dhabi Bank PJSC 5.125% due 13/10/2027 900	908	0.58	Suci Second Investment Co.				6.875% due 29/04/2030	1,800 800	1,786 764	1.13 0.48
3.1.23 to due 13/10/2021 300	500	0.50	6.000% due 25/10/2028	500	529	0.34	7.375% due 18/09/2043	000	704	U.4ð

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR
Endeavour Mining PLC 5.000% due 14/10/2026 \$	300 \$	278	0.18	MGM China Holdings Ltd. 5.375% due 15/05/2024 \$	800 \$	797	0.51	Telecomunicaciones Digitales S.A. 4.500% due 30/01/2030 \$ 300 \$ 259 0.16
Energian Israel Finance Ltd. 5.375% due 30/03/2028	700	617	0.39	Nakilat, Inc. 6.067% due 31/12/2033	345	357	0.23	Telefonica Celular del Paraguay S.A. 5.875% due 15/04/2027 600 585 0.37
First Quantum Minerals Ltd. 6.875% due 15/10/2027	700	596	0.38	OAS Restructuring BVI Ltd. 5.000% due 31/03/2035 (h) BRL	475	5	0.00	Tengizchevroil Finance Co. International Ltd. 3.250% due 15/08/2030 700 578 0.37
Fortune Star BVI Ltd. 3.950% due 02/10/2026 €	200		0.09	OCP S.A. 5.125% due 23/06/2051 \$	1,400	1,066	0.68	Teva Pharmaceutical Finance Netherlands BV 3.750% due 09/05/2027 € 1,900 2,029 1.29
5.950% due 19/10/2025 \$ Freeport Indonesia PT	300		0.16	6.875% due 25/04/2044 Odebrecht Holdco Finance Ltd.	500	476	0.30	TMS Issuer SARL 5.780% due 23/08/2032 \$ 200 209 0.13
4.763% due 14/04/2027 6.200% due 14/04/2052	900 800		0.56 0.50	Odebrecht Oil & Gas Finance Ltd.	3,424		0.00	Turkish Airlines Pass-Through Trust 4.200% due 15/09/2028 578 547 0.35
Fresnillo PLC 4.250% due 02/10/2050	800	612	0.39	ONGC Videsh Vankorneft Pte. Ltd.	1,416		0.03	Unigel Luxembourg S.A. 8.750% due 01/10/2026^ 900 248 0.16
GEMS MENASA Cayman Ltd. 7.125% due 31/07/2026	200	197	0.13	Periama Holdings LLC	1,000	967		Vale Overseas Ltd. 3.750% due 08/07/2030 400 369 0.23 3.250% due 08/07/2030 400 369 0.23
Geopark Ltd. 5.500% due 17/01/2027 Gold Fields Orogen Holdings BVI Ltd	300	266	0.17	5.950% due 19/04/2026 Pertamina Persero PT	300	296		6.875% due 21/11/2036 700 765 0.49 Vale S.A.
6.125% due 15/05/2029 Greensaif Pipelines Bidco SARL	700	719	0.46	5.625% due 20/05/2043 Petron Corp.	800	811		0.000% (e) BRL 6,700 489 0.31 Wynn Macau Ltd.
6.129% due 23/02/2038 6.510% due 23/02/2042	500 200		0.33 0.13	5.950% due 19/04/2026 (e) Petronas Capital Ltd.	300	281		4.875% due 01/10/2024 \$ 500 494 0.31 5.500% due 15/01/2026 500 488 0.31
Grupo Bimbo S.A.B. de C.V. 4.000% due 06/09/2049	500		0.26	3.404% due 28/04/2061 Petrorio Luxembourg Trading SARL	700		0.32	YPF S.A. 6.950% due 21/07/2027 800 717 0.45
Guara Norte SARL 5.198% due 15/06/2034	857	781	0.50	6.125% due 09/06/2026 Prosus NV	500	491		Yunda Holding Investment Ltd. 2.250% due 19/08/2025 500 457 0.29
Hanwha Q Cells Americas Holdings (5.000% due 27/07/2028	Corp. 200	202	0.13	3.257% due 19/01/2027	1,300	1,051 185 753	0.12	Zhongsheng Group Holdings Ltd. 3.000% due 13/01/2026 700 653 0.41
Health & Happiness International Ho 13.500% due 26/06/2026	oldings L 800		0.49	4.987% due 19/01/2052 Ras Laffan Liquefied Natural Gas Co 6.332% due 30/09/2027	1,000 . Ltd . 517	528		69,168 43.85 UTILITIES
Hikma Finance USA LLC 3.250% due 09/07/2025	1,000	960	0.61	Rede D'or Finance SARL 4.500% due 22/01/2030	713	646		C&W Senior Financing DAC
Hunt Oil Co. of Peru LLC Sucursal De 8.550% due 18/09/2033	el Peru 400	438	0.28	Reliance Industries Ltd. 2.875% due 12/01/2032	900	772		6.875% due 15/09/2027 200 187 0.12 Chile Electricity Lux MPC SARL
IHS Netherlands Holdco BV 8.000% due 18/09/2027	760	679	0.43	ReNew Power Pvt Ltd. 5.875% due 05/03/2027	700	670		6.010% due 20/01/2033 600 616 0.39 Cikarang Listrindo Tbk PT
Indofood CBP Sukses Makmur Tbk P 3.398% due 09/06/2031	די 500	433	0.27	Sable International Finance Ltd. 5.750% due 07/09/2027	200		0.12	4.950% due 14/09/2026 500 481 0.31 Empresa Electrica Cochrane SpA 5.500% due 14/05/2027 157 149 0.09
Industrias Penoles S.A.B. de C.V. 4.750% due 06/08/2050	800	645	0.41	Sands China Ltd. 3.100% due 08/03/2029	300	262		5.300% due 14/03/2027 137 149 0.09 EP Infrastructure A/S 1.816% due 02/03/2031 € 500 429 0.27
	1,200	1,078	0.68	4.300% due 08/01/2026 4.625% due 18/06/2030	200 450	192 410	0.12	Greenko Solar Mauritius Ltd. 5.550% due 29/01/2025 \$ 700 687 0.44
Invepar Holdings LLC 1.000% due 31/12/2049 (h)	210	0	0.00	5.375% due 08/08/2025 5.650% due 08/08/2028	300 1,700	296 1,687		IHS Holding Ltd. 5.625% due 29/11/2026 400 349 0.22
Inversiones CMPC S.A. 3.000% due 06/04/2031	500	426	0.27	Sasol Financing USA LLC 5.875% due 27/03/2024	500		0.32	5.025 // due 29/11/2020 400 349 0.22 India Green Energy Holdings 5.375% due 29/04/2024 250 248 0.16
JSW Steel Ltd. 5.050% due 05/04/2032	600	517	0.33	Saudi Arabian Oil Co.	1,700	1,621		Israel Electric Corp. Ltd. 3.750% due 22/02/2032 200 170 0.11
KazMunayGas National Co. JSC 5.750% due 19/04/2047 6.375% due 24/10/2048	200 1,500	176 1,416	0.11	4.250% due 16/04/2039	1,600 1,500	1,378 1,345		4.250% due 14/08/2028 1,600 1,501 0.95 Korea Southern Power Co. Ltd.
Kosmos Energy Ltd. 7.125% due 04/04/2026	810		0.49	Seplat Energy PLC 7.750% due 01/04/2026	400	369	0.23	5.375% due 21/09/2026 400 404 0.26 LLPL Capital Pte. Ltd.
7.750% due 01/05/2027 Lenovo Group Ltd.	200		0.12	Severstal OAO Via Steel Capital S.A. 3.150% due 16/09/2024 ^	800	38	0.02	6.875% due 04/02/2039 644 621 0.39 Medco Maple Tree Pte Ltd.
3.421% due 02/11/2030 (i) Leviathan Bond Ltd.	900	795	0.50	Sitios Latinoamerica S.A.B. de C.V. 5.375% due 04/04/2032	900	837	0.53	8.960% due 27/04/2029 1,000 1,017 0.64 MSU Energy S.A.
6.500% due 30/06/2027 LG Energy Solution Ltd.	800	755	0.48	SK Hynix, Inc. 2.375% due 19/01/2031 6.375% due 17/01/2028	800 400	649 413		6.875% due 01/02/2025 400 306 0.19 Peru LNG SRL
5.750% due 25/09/2028 Masdar Abu Dhabi Future Energy Co	400 o.	413	0.26	SK on Co. Ltd. 5.375% due 11/05/2026	700	705		5.375% due 22/03/2030 500 414 0.26 Perusahaan Perseroan Persero PT Perusahaan
4.875% due 25/07/2033 Medco Oak Tree Pte. Ltd.	800		0.50	SMC Global Power Holdings Corp. 5.450% due 09/12/2026 (e)	400	320		Listrik Negara 5.250% due 24/10/2042 300 284 0.18
7.375% due 14/05/2026 Melco Resorts Finance Ltd.	700		0.44	Sociedad Quimica y Minera de Chile 6.500% due 07/11/2033		638		Rio Oil Finance Trust 8.200% due 06/04/2028 825 845 0.54
4.875% due 06/06/2025 5.375% due 04/12/2029	600 400	354	0.37 0.22	Stillwater Mining Co.	1,000	892		9.750% due 06/01/2027 443 462 0.29 Saudi Electricity Sukuk Programme Co.
5.625% due 17/07/2027 5.750% due 21/07/2028 Mersin Uluslararasi Liman Isletmecil	400 400		0.24 0.24	Studio City Co. Ltd. 7.000% due 15/02/2027	800	787		5.684% due 11/04/2053 400 411 0.26 Southern Gas Corridor CJSC
8.250% due 15/11/2028 Metalsa S.A. de C.V.	700	732	0.46	Suzano Austria GmbH 3.125% due 15/01/2032	500	415		6.875% due 24/03/2026 400 407 0.26 Star Energy Geothermal Wayang Windu Ltd.
3.750% due 04/05/2031 Metinvest BV	800	659	0.42	3.750% due 15/01/2031 TAV Havalimanlari Holding A/S	300	263		6.750% due 24/04/2033 405 406 0.26 10,394 6.59
5.625% due 17/06/2025 €	550	480	0.30	8.500% due 07/12/2028	400	410	0.26	Total Corporate Bonds & Notes 119,287 75.63

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

		FAIR	% OF		FAIR	% OF			FAIR	% OF
DESCRIPTION	PAR (000S)	VALUE (000S)	NET ASSETS	DESCRIPTION (000S)	VALUE (000S)	NET ASSETS	DESCRIPTION	SHARES	VALUE (000S)	NET ASSETS
CONVERTIBLE BONDS & NOTES				Chile Government International Bond			REAL ESTATE			
Sunac China Holdings Ltd. 1.000% due 30/09/2032 \$	69 \$	5 5	0.00	4.340% due 07/03/2042 \$ 900 \$ Colombia Government International Bond 4.500% due 28/01/2026 1,000		0.51	Sunac Services Holdings Ltd.	321,644 \$	77 412	0.05
Wynn Macau Ltd. 4.500% due 07/03/2029	400	410	0.26	Dominican Republic Central Bank Notes	300	0.03		-	412	0.20
			0.26	13.000% due 05/12/2025 DOP 25,900	468	0.30	WARRANTS			
U.S. GOVERNMENT AGENCIES Uniform Mortgage-Backed Security, 4,000% due 01/02/2054	TBA 450	126	0.27	Dominican Republic Government Internatio 5.300% due 21/01/2041 \$ 200 7.050% due 03/02/2031 200 11.250% due 15/09/2035 DOP 44,200	174 210	0.11 0.13 0.52	OAS S.A Exp. 21/01/2039 (h)	175,616 _ PAR (0005)	0	0.00
4.500% due 01/02/2054	450 2,050 550		0.28 1.28	Ecuador Government International Bond 6.000% due 31/07/2030 \$ 100	47	0.03	SHORT-TERM INSTRUM SHORT-TERM NOTES			
3.300 % ddc 01/02/2034	-	3,444		Export-Credit Bank of Turkey 9.375% due 31/01/2026 900 Hungarian Development Bank	943	0.60	Digicel International Finan 8.750% due 25/05/2024	ce Ltd. \$ 145	136	0.09
U.S. TREASURY OBLIGATIONS				6.500% due 29/06/2028 200	206	0.13	HUNGARY TREASURY BIL	-		
U.S. Treasury Bonds 3.000% due 15/05/2045	3,000 _	6,603	4.19	Israel Government International Bond 5.000% due 30/10/2026 € 400	452	0.29	10.900% due	UF 275,000	794	0.50
NON-AGENCY MORTGAGE-BACK	(ED SE	CURIT	IES	Korea Electric Power Corp. 5.375% due 31/07/2026 \$ 300	303	0.19	JAPAN TREASURY BILLS			
Canada Square Funding PLC 6.070% due 17/01/2059 £	83		0.06	Magyar Export-Import Bank 6.000% due 16/05/2029 € 100	118	0.08	(0.210)% due 29/01/2024 (c)(d)	¥ 360,000	2,554	1.62
Chevy Chase Funding LLC Mortgage- 5.700% due 25/10/2035 \$			0.22	Malaysia Government Investment Issue 3.465% due 15/10/2030 MYR 220	47	0.03	(0.190)% due 10/01/2024 (c)(d)	20,000	142	0.09
Citigroup Mortgage Loan Trust 4.546% due 25/08/2036	249	218	0.14	4.245% due 30/09/2030 210 Panama Government International Bond	47	0.03	(0.170)% due 13/02/2024 (c)(d)	50,000	355	0.22
Countrywide Alternative Loan Trust 6.112% due 20/12/2035	46	12	0.03	6.875% due 31/01/2036 \$ 200	200	0.13		-	3,051	1.93
Countrywide Home Loan Mortgage F 4.418% due 25/11/2037		rough T		Peru Government International Bond 7.300% due 12/08/2033 PEN 800 Romania Government International Bond	227	0.14	MALAYSIA TREASURY BII 3.289% due			
Rochester Financing PLC	116	147		2.000% due 14/04/2033 € 400 4.625% due 03/04/2049 500		0.21 0.30	06/02/2024 (c)(d) M Total Short-Term Instruments	YR 3,110 _	675 4,656	0.43 2.95
Tower Bridge Funding PLC 5.940% due 20/12/2063	49		0.04	Saudi Arabia Government International Bor 4.875% due 18/07/2033 \$ 300	307	0.20	Total Transferable Securities	s <u>s</u>	148,275	94.01
	-	946	0.60	5.000% due 18/01/2053 200	189	0.12		SHARES		
ASSET-BACKED SECURITIES				Turkey Government International Bond 9.375% due 19/01/2033 500 Ukraine Government International Bond	566	0.36	INVESTMENT FUNDS COLLECTIVE INVESTMENT	SCHEMES		
Citigroup Mortgage Loan Trust 7.250% due 25/05/2036 \$ Countrywide Asset-Backed Certificat	347		0.12	4.375% due 27/01/2032 € 300 7.750% due 01/09/2026 \$ 300		0.04 0.05	PIMCO Select Funds plc - PIMCO			
5.690% due 25/09/2037 Home Equity Mortgage Loan Asset-B	33	33	0.02	-	8,293		US Dollar Short- Term Floating NAV Fund (f)	644,282	6,420	4.07
5.660% due 25/04/2037	132		0.05	COMMON STOCKS			PIMCO Specialty Funds	044,202	0,420	4.07
	p. 1,100	1,004	0.64	ENERGY			Ireland p.l.c PIMCO China Bond Fund (f)	25,272	343	0.22
NovaStar Mortgage Funding Trust 5.670% due 25/09/2037	100	97 1,400	0.06	Constellation Oil Services Holding S.A. 'B' (b)(h) 361,648	39	0.02	EVCHANCE TRADED FUN	-	6,763	4.29
COVEREIGN ICONE		.,		FINANCIALS			EXCHANGE-TRADED FUN PIMCO ETFs plc -	5		
SOVEREIGN ISSUES Argentina Government International		7	0.00	Hipotecaria Su Casita S.A. de C.V. (b) 332,624	0	0.00	PIMCO US Dollar Short Maturity	1.000	100	0.00
0.750% due 09/07/2030 3.625% due 09/07/2035	18 11		0.00	MATERIALS			UCITS ETF (f)	1,000 _	100	0.06
Bank Gospodarstwa Krajowego 6.250% due 31/10/2028	200	211	0.13	Petra Diamonds Ltd. (b) 331,402 _	296	0.19	Total Investment Funds	9	6,863	4.35
REPURCHASE AGREEMENTS										

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 993	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (1,013)	\$ 993	\$ 993	0.63
Total Repurcha	Total Repurchase Agreements					\$ (1,013)	\$ 993	\$ 993	0.63

⁽¹⁾ Includes accrued interest.

(0.32)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES Unrealised Expiration # of Appreciation/ % of Description Type Month Contracts (Depreciation) **Net Assets** Euro-Bobl March Futures 03/2024 Long 15 \$ 32 0.02 Euro-Bund 10-Year Bond March Futures Short 03/2024 6 (27)(0.02)U.S. Treasury 2-Year Note March Futures Long 03/2024 151 325 0.21 U.S. Treasury 5-Year Note March Futures Long 03/2024 36 84 0.05 U.S. Treasury 10-Year Note March Futures Long 03/2024 18 66 0.04 U.S. Treasury 10-Year Ultra March Futures Short 03/2024 (36)(0.02)

Short

03/2024

42

Total Financial Derivative Instruments Dealt in on a Regulated Market

U.S. Treasury Ultra Long-Term Bond March Futures

\$ (62) (0.04) \$ (62) (0.04)

(506)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
Jaguar Land Rover Automotive PLC	5.000%	20/06/2026	€ 100	\$ 2	0.00
Jaguar Land Rover Automotive PLC	5.000	20/06/2028	600	44	0.03
				\$ 46	0.03

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-39 5-Year Index	1.000%	20/06/2028	\$ 700	\$ 17	0.01
CDX.EM-40 5-Year Index	1.000	20/12/2028	3,000	62	0.04
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,300	15	0.01
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 1,000	51	0.03
iTraxx Europe Main 40 5-Year Index	1.000	20/12/2028	1,700	15	0.01
				\$ 160	0.10

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	1.750%	21/06/2047	\$ 1,700	\$ 217	0.14
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	300	(8)	(0.01)
Pay	1-Year BRL-CDI	12.131	04/01/2027	BRL 6,500	10	0.01
Receive(3)	3-Month CNY-CNREPOFIX	2.250	20/03/2029	CNY 2,520	0	0.00
Receive	3-Month ZAR-JIBAR	7.205	22/04/2027	ZAR 7,200	7	0.00
Pay	3-Month ZAR-JIBAR	7.210	22/04/2027	35,600	19	0.01
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 3,000	78	0.05
Pay	6-Month CZK-PRIBOR	4.611	06/06/2028	CZK 12,800	29	0.02
Receive	6-Month PLN-WIBOR	4.930	29/06/2028	PLN 1,700	(22)	(0.01)
Pay	28-Day MXN-TIIE	8.207	19/06/2028	MXN 6,900	(8)	(0.01)
					\$ 322	0.20
Total Centr	ally Cleared Financial Derivative Instruments				\$ 528	0.33

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
BRC	America Movil S.A.B. de C.V.	1.000%	20/12/2025	\$ 1,200	\$ (30)	\$ 45	\$ 15	0.01
	Turkey Government International Bond	1.000	20/06/2028	500	(88)	55	(33)	(0.02)
CBK	Mexico Government International Bond	1.000	20/06/2026	50	1	0	1	0.00
	South Africa Government International Bond	1.000	20/12/2026	900	(42)	36	(6)	0.00
GST	Poland Government International Bond	1.000	20/06/2024	300	1	0	1	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	400	(9)	9	0	0.00
MYC	Mexico Government International Bond	1.000	20/12/2028	400	(4)	6	2	0.00
					\$ (171)	\$ 151	\$ (20)	(0.01)

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty Receive Pay Date Received Delivered Paid/(Received) (Depreciation) Value Net A GLM Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.053% based on the notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Ploating rate equal to 1-Day Plus 0.054% based on the notional amount of based on the Number of Currency delivered Paid/(Received) (Depreciation) Value Net A Received Delivered Paid/(Received) (Depreciation) Value Net A Received Delivered Paid/(Received) (Depreciation) Value Net A Received Paid/(Received) (Depreciation) (Depreciation) Value Net A Received Paid/(Received) (Depreciation)	CROSS-CUR	RENCY SWAPS						
USD-SÕFR Compounded-OÍS Plus 0.053% based on the notional amount of currency received currency delivered 20/03/2029 \$ 242 PHP 13,460 \$ 0 \$ (2) \$ (2) 0.00 CUSD-SOFR Compounded-OIS Plus 0.054% based on the based on the based on the	Counterparty	Receive	Pay	Amount of Currency	Amount of Currency	Appreciation/		% of Net Assets
		USD-SÕFR Compounded-OÍS Plus 0.053% based on the notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.054% based on the notional amount of	3-Month PHP-LIBOR based on the notional amount of currency delivered Floating rate equal to 3-Month PHP-LIBOR based on the notional amount of		,	\$ (2)	\$ (2)	0.00

INTEREST RA	INTEREST RATE SWAPS										
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets		
GST	Receive(1)	3-Month MYR-KLIBOR	3.500%	20/03/2029	MYR 3,140	\$ 2	\$ 1	\$ 3	0.00		

\$ (2)

\$ (2)

0.00

\$ 0

¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

FORWARD FOR	REIGN CURRENCY	' CONTRACTS					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	03/2024	CNH 1,648	\$ 229	\$ 0	\$ (4)	\$ (4)	0.00
BOA	01/2024	CAD 60	44	0	(1)	(1)	0.00
	01/2024	COP 11,062,049	2,750	0	(102)	(102)	(0.06)
	01/2024	NZD 514	313	0	(12)	(12)	(0.01)
	01/2024	PEN 551	148	0	0	0	0.00
	01/2024	PLN 185	44	0	(3)	(3)	0.00
	01/2024	\$ 2,892	COP 11,062,049	0	(40)	(40)	(0.03)
	01/2024	163	PLN 669	7	0	7	0.00
	02/2024	334	CNY 2,357	0	0	0	0.00
	03/2024	CNH 2,542	\$ 351	0	(8)	(8)	(0.01)
	03/2024	COP 11,062,049	2,850	39	0	39	0.02
	03/2024	\$ 78	INR 6,501	0	0	0	0.00
	04/2024	MYR 9,655	\$ 2,109	0	(10)	(10)	(0.01)
	04/2024	\$ 2,105	MYR 9,710	27	0	27	0.02
BPS	01/2024	COP 370,327	\$ 94	0	(1)	(1)	0.00
	01/2024	€ 114	124	0	(2)	(2)	0.00
	01/2024	HUF 86,861	247	0	(4)	(4)	0.00
	01/2024	¥ 8,900	62	0	(1)	(1)	0.00
	01/2024	PEN 51	14	0	0	0 (24)	0.00
	01/2024	PLN 1,104	260	0	(21)	(21)	(0.01)
	01/2024	\$ 184	CAD 250	5	0	5	0.00
	01/2024	97	COP 370,327	0	(1)	(1)	0.00
	01/2024 01/2024	198	HUF 70,029	4	0	4 32	0.00
		832 75	¥ 121,700 PLN 329	32 8	0	32 8	0.02
	01/2024	/5	PLN 329	ŏ	U	8	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	02/2024 02/2024	TWD 1,683 \$ 592	\$ 53 CNY 4,204	\$ 0 2	\$ (3) 0	\$ (3) 2	0.00 0.00
	03/2024	CLP 108,213	\$ 125	2 2	0	2	0.00
	03/2024 03/2024	CNH 1,832 IDR 2,648,144	254 171	0 1	(4) (2)	(4) (1)	0.00 0.00
	03/2024	PEN 524	141	0	0	0	0.00
	03/2024 03/2024	THB 3,271 TWD 1,151	93 37	0 0	(3) (1)	(3) (1)	0.00 0.00
	03/2024	\$ 93	COP 370,327	1	0	1	0.00
	03/2024 03/2024	124 110	IDR 1,955,982 ILS 397	3 1	0 0	3 1	0.00 0.00
	03/2024	270	INR 22,583	0	0	0	0.00
	03/2024	93 47	PEN 350	1 1	0	1	0.00
	03/2024 06/2024	109	THB 1,624 KRW 140,192	0	0 0	1 0	0.00 0.00
BRC	01/2024	PLN 702	\$ 161	0	(18)	(18)	(0.01)
	01/2024 01/2024	\$ 31 76	BRL 154 TRY 2,270	1 0	0	1 0	0.00 0.00
	03/2024	HKD 701	\$ 90	0	0	0	0.00
СВК	04/2024 01/2024	\$ 375 BRL 660	TRY 11,983 \$ 135	0 0	(5) (1)	(5) (1)	0.00 0.00
CDIC	01/2024	CAD 83	62	0	(1)	(1)	0.00
	01/2024 01/2024	COP 370,327 € 43	97 46	1 0	0 (1)	1 (1)	0.00 0.00
	01/2024	MXN 3,444	195	0	(7)	(7)	0.00
	01/2024 01/2024	PLN 434 \$ 203	103 CAD 271	0	(8)	(8)	(0.01) 0.00
	01/2024	\$ 203 94	COP 370,327	2	0	2	0.00
	01/2024	245	MXN 4,508	20	0	20	0.01
	01/2024 01/2024	29 242	NOK 306 PLN 1,013	2 16	0 0	2 16	0.00 0.01
	01/2024	ZAR 7,619	\$ 401	0	(16)	(16)	(0.01)
	03/2024 03/2024	ILS 294 PEN 1,022	81 271	0 0	(1) (4)	(1) (4)	0.00 0.00
	03/2024	\$ 46	IDR 713,336	0	0	0	0.00
	03/2024 04/2024	281 76	PEN 1,046 BRL 374	2 0	(1) 0	1	0.00 0.00
	06/2024	KRW 26,559	\$ 21	0	0	0	0.00
DUB	01/2024	\$ 134	ZAR 2,553	5	0	5	0.00
GLM	01/2024 01/2024	CAD 63 CHF 312	\$ 47 356	0 0	0 (15)	0 (15)	0.00 (0.01)
	01/2024	DOP 24,930	438	10	0	10	0.01
	01/2024 01/2024	HUF 73,283 MXN 12,662	197 722	0 0	(14) (22)	(14) (22)	(0.01) (0.01)
	01/2024	\$ 100	BRL 506	5	0	5	0.00
	01/2024 01/2024	47 106	HUF 16,254 NOK 1,160	0 8	0	0 8	0.00 0.01
	03/2024	94	PEN 349	0	0	0	0.00
JPM	08/2024 01/2024	43 HUF 151,520	COP 185,846 \$ 431	3 0	0 (7)	3 (7)	0.00 0.00
21 101	01/2024	\$ 78	CAD 103	0	0	0	0.00
	02/2024 03/2024	373	BRL 1,831 \$ 125	3 0	0 (4)	3	0.00 0.00
	03/2024	CLP 112,719 CNH 1,402	\$ 125 194	0	(4)	(4) (4)	0.00
	03/2024	SGD 60	45	0	0	0	0.00
	03/2024 03/2024	THB 2,737 \$ 81	77 INR 6,769	0	(4) 0	(4) 0	0.00 0.00
MDC	08/2024	88	COP 380,578	6	0	6	0.00
MBC	01/2024 01/2024	CAD 615 € 6,929	\$ 454 7,618	0 0	(12) (38)	(12) (38)	(0.01) (0.02)
	01/2024	HUF 47,613	130	0	(7)	(7)	(0.01)
	01/2024 01/2024	¥ 26,800 MXN 204	187 11	0 0	(3) (1)	(3) (1)	0.00 0.00
	01/2024	\$ 242	AUD 365	7	0	7	0.00
	01/2024 01/2024	193 ZAR 8,643	£ 153 \$ 452	2 0	0 (20)	2 (20)	0.00
	02/2024	¥ 50,000	352	0	(5)	(5)	(0.01) 0.00
	03/2024	HKD 31	4	0	0	0	0.00
	03/2024 03/2024	PHP 6,728 TWD 1,899	120 61	0 0	(1) (2)	(1) (2)	0.00 0.00
	03/2024	\$ 109	INR 9,082	0	0	0	0.00
MYI	01/2024 01/2024	HUF 35,854 PLN 435	\$ 102 105	0 0	(2) (6)	(2) (6)	0.00 0.00
	01/2024	\$ 31	BRL 151	0	0	0	0.00
	01/2024 01/2024	77 74	CHF 67 € 67	3	0	3	0.00 0.00
	01/2024	74 59	€ 67 HUF 20,720	1	0	1	0.00
	01/2024	251	MYR 1,172	5	0	5	0.00
	01/2024 02/2024	160 348	NZD 252 CNY 2,461	0 0	0 0	0	0.00 0.00
	03/2024	CLP 27,098	\$ 31	0	0	0	0.00
	03/2024	CNH 1,573	218	0	(4)	(4)	0.00

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Counterparty	Settlement Month		ency to livered		rency to deceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	THB	1,627	\$	47	\$ 0	\$ (1)	\$ (1)	0.00
	03/2024	\$	84	IDR	1,291,714	0	0	0	0.00
	06/2024	KRW	9,171	\$	7	0	0	0	0.00
RBC	01/2024	¥	430,000		2,916	0	(146)	(146)	(0.09)
	04/2024	MXN	18		1	0	0	0	0.00
RYL	01/2024	NOK	480		46	0	(1)	(1)	0.00
SCX	01/2024	MYR	1,909		409	0	(8)	(8)	(0.01)
	02/2024		3,083		648	0	(25)	(25)	(0.02)
	03/2024	CNH	1,544		213	0	(5)	(5)	0.00
	03/2024	THB	3,632		105	0	(2)	(2)	0.00
	03/2024	\$	169	INR	14,136	0	0	0	0.00
	08/2024		40	COP	173,120	3	0	3	0.00
SSB	03/2024	IDR 1,	,665,213	\$	107	0	(1)	(1)	0.00
TOR	03/2024	CNH	947		131	0	(3)	(3)	0.00
UAG	01/2024	£	712		901	0	(6)	(6)	0.00
	01/2024	\$	30	MXN	532	1	0	1	0.00
	01/2024		128	NOK	1,368	7	0	7	0.00
	01/2024	ZAR	5,421	\$	284	0	(12)	(12)	(0.01)
	03/2024	CZK	7,501		337	2	0	2	0.00
						\$ 252	\$ (667)	\$ (415)	(0.26)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered			Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 30	1 CHF 26	2 \$ 10	\$ 0	\$ 10	0.01
CBK	01/2024	2,988	3 2,60	3 107	0	107	0.07
GLM	01/2024	CHF 5	1 \$ 5	8 0	(2)	(2)	0.00
	01/2024	\$ 3,266	5 CHF 2,86	2 136	0	136	0.08
MYI	01/2024	3,283	3 2,86	6 124	0	124	0.08
				\$ 377	\$ (2)	\$ 375	0.24

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 193	\$ 210	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	\$ 4,493	€ 4,118	57	0	57	0.04
BRC	01/2024	36,247	32,959	169	0	169	0.11
CBK	01/2024	€ 95	\$ 105	0	(1)	(1)	0.00
	01/2024	\$ 19	€ 17	0	, O	0	0.00
MBC	01/2024	€ 548	\$ 598	0	(7)	(7)	(0.01)
MYI	01/2024	\$ 39,927	€ 36,326	210	0	210	0.13
UAG	01/2024	39,958	36,326	180	0	180	0.11
				\$ 616	\$ (12)	\$ 604	0.38
	rate and a second					.	0.25

Total OTC Financial Derivative Instruments \$ 545 0.35

DESCRIPTION	PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A. 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 13/06/2025 13.456% due 07/06/2025 13.456% due 09/06/2025 13.501% due 13/12/2024	COP 1,262,200 715,416 621,000 404,000 818,000 273,000 714,000	\$ 324 192 169 108 218 73 188	0.20 0.12 0.11 0.07 0.14 0.05 0.12
Bancolombia S.A. 5.917% due 27/01/2024 10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	1,097,400 1,318,900 369,000 663,000 978,000 400,000	283 340 97 176 256 106	0.18 0.21 0.06 0.11 0.16 0.07

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
BBVA Colombia S.A. 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024	COP	154,000 225,000 467,400	\$ 42 61 120	0.03 0.04 0.08
Total Certificates of Deposit			\$ 2,753	1.75
Total Investments			\$ 159,895	101.38
Other Current Assets & Liabilities			\$ (2,182)	(1.38)
Net Assets			\$ 157,713	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: 0.79%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 39	\$ 39	0.02
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	1,498	1,216	0.77
Invepar Holdings LLC 1.000% due 31/12/2049	16/11/2018	0	0	0.00
OAS Restructuring BVI Ltd. 5.000% due 31/03/2035	16/11/2018	14	5	0.00
OAS S.A Exp. 16/05/2039	16/11/2018	5	0	0.00
		\$ 1.556	\$ 1.260	0.79

(i) Security with an aggregate fair value of \$177 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,731 (31 December 2022: \$1,839) have been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 296	\$ 145,730	\$ 2,249	\$ 148,275
Investment Funds	6,763	100	0	6,863
Repurchase Agreements	0	993	0	993
Financial Derivative Instruments(3)	4	1,007	0	1,011
Deposits with Credit Institutions	0	2,753	0	2,753
Totals	\$ 7,063	\$ 150,583	\$ 2,249	\$ 159,895

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 458	\$ 140,620	\$ 2,309	\$ 143,387
Investment Funds	16,419	99	0	16,518
Repurchase Agreements	0	8,386	0	8,386
Financial Derivative Instruments ⁽³⁾	191	3,630	0	3,821
Totals	\$ 17,068	\$ 152,735	\$ 2,309	\$ 172,112

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Schedule of Investments Emerging Markets Corporate Bond Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

	Borrowing	Settlement	Maturity	Borrowing	Reverse Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
BPS	4.050%	28/09/2023	TBD ⁽¹⁾	\$ (165)	\$ (166)	(0.11)
Total Reverse Repurchase Agreements					\$ (166)	(0.11)

Davable for

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures		
AZD	\$ (4)	\$ 0	\$ (4)	\$ (141)	\$ 0	\$ (141)		
BOA	(103)	0	(103)	92	(40)	52		
BPS	71	0	71	(36)	0	(36)		
BRC	139	(340)	(201)	(2)	0	(2)		
CBK	107	0	107	1,221	(1,150)	71		
DUB	5	0	5	N/A	N/A	N/A		
GLM	107	0	107	1	0	1		
GST	4	0	4	N/A	N/A	N/A		
JPM	(10)	0	(10)	14	0	14		
MBC	(87)	0	(87)	648	(550)	98		
MYC	2	0	2	(5)	0	(5)		
MYI	330	(540)	(210)	76	0	76		
RBC	(146)	0	(146)	N/A	N/A	N/A		
RYL	(1)	0	(1)	N/A	N/A	N/A		
SCX	(37)	0	(37)	981	(940)	41		
SSB	(1)	0	(1)	N/A	N/A	N/A		
TOR	(3)	0	(3)	N/A	N/A	N/A		
UAG	172	(390)	(218)	(36)	0	(36)		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	77.71	67.07
Transferable securities dealt in on another regulated market*	16.30	17.79
Investment funds	4.35	9.77
Repurchase agreements	0.63	4.96
Financial derivative instruments dealt in on a regulated market	(0.04)	0.10
Centrally cleared financial derivative instruments	0.33	0.50
OTC financial derivative instruments	0.35	1.66
Certificates of deposit	1.75	N/A
Reverse repurchase agreements	(0.11)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.79	1.15
Corporate Bonds & Notes	75.63	70.02
Convertible Bonds & Notes	0.26	N/A
U.S. Government Agencies	2.18	0.76
U.S. Treasury Obligations	4.19	3.90
Non-Agency Mortgage-Backed Securities	0.60	0.77
Asset-Backed Securities	0.89	0.84
Sovereign Issues	5.26	3.53
Common Stocks	0.26	0.52
Warrants	0.00	0.00
Short-Term Instruments	2.95	3.37
Investment Funds	4.35	9.77
Repurchase Agreements	0.63	4.96
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.04)	0.10
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	0.10	0.20
Interest Rate Swaps	0.20	0.31

⁽¹⁾ Open maturity reverse repurchase agreement.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.02)
Cross-Currency Swaps	0.00	N/A
Interest Rate Swaps	0.00	N/A
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(0.26)	(0.24)
Hedged Forward Foreign Currency Contracts	0.62	1.92
Certificates of Deposit	1.75	N/A
Other Current Assets & Liabilities	(1.38)	(1.85)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (0005) SOVEREIGN ISSUES		FAIR /ALUE (000S)	% OF NET ASSETS	DESCRIPTION HONG KONG	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ANGOLA				Colombia Government International Bond				CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES				8.000% due 14/11/2035 \$ 300		329		Fortune Star BVI Ltd.			
Angolan Government Internation	al Rond			8.750% due 14/11/2053 500		576		3.950% due 02/10/2026	€ 1,900	1,342	0.47
8.750% due 14/04/2032 \$		\$ 3,882	1.37	Total Colombia		905 ,459		HUNGARY			
BRAZIL						, -, -, -, -, -, -, -, -, -, -, -, -, -,	0.52	SOVEREIGN ISSUES			
CORPORATE BONDS & NOTES				CONGO				Hungary Government Internation	nal Bond		
Banco BTG Pactual S.A.				SOVEREIGN ISSUES				6.125% due 22/05/2028	\$ 900	937	0.33
8.300% due 15/08/2024 BRL	10,000	2,020	0.72	Congolese Government International Bon 6.000% due 30/06/2029 585		479	0.17	Magyar Export-Import Bank 6.000% due 16/05/2029	€ 1,200	1,410	0.50
Banco do Brasil S.A. 8.500% due 29/07/2026 MXN	38,000	2,112	0.75	COSTA RICA				Total Hungary	G 1,200	2,347	
Oi S.A.	30,000	2,112	0.75	SOVEREIGN ISSUES				3 ,	-	,-	
0.000% due 25/02/2035 BRL	350	38	0.01	Costa Rica Government International Bon	d			INDIA			
Vale S.A. 0.000% (d)	46,580	3,397	1.20	7.300% due 13/11/2054 800		870	0.31	CORPORATE BONDS & NOTES			
Total Brazil	40,300	7,567		CZECH REPUBLIC				JSW Hydro Energy Ltd. 4.125% due 18/05/2031	\$ 564	492	0.17
		1,501	2.00	CORPORATE BONDS & NOTES					,		
CAMEROON				EP Infrastructure A/S				IRELAND ASSET-BACKED SECURITIES			
SOVEREIGN ISSUES				1.816% due 02/03/2031 € 1,400	1	,201	0.43				
Republic of Cameroon Governme 5.950% due 07/07/2032 €	nt Interna 800		ond 0.23	SOVEREIGN ISSUES				Black Diamond CLO DAC 4.853% due 20/01/2032	€ 302	332	0.12
	000	033	0.23	Czech Republic Government International	Bon	d		Cairn CLO DAC			
CAYMAN ISLANDS				2.000% due 13/10/2033 CZK 19,400		747		4.745% due 15/10/2031	799	869	0.31
CONVERTIBLE BONDS & NOTES				2.750% due 23/07/2029 49,000		,082 , 829		Carlyle Euro CLO DAC 4.665% due 15/01/2031	1,388	1,518	0.53
Sunac China Holdings Ltd. 1.000% due 30/09/2032 \$	38	3	0.00	Total Czech Republic	_	,030		Carlyle Global Market Strategies		'	0.55
,	50 .		0.00	·		,050	1.45	4.752% due 15/11/2031	1,298	1,414	0.50
CORPORATE BONDS & NOTES				DENMARK				Harvest CLO DAC 4.566% due 26/06/2030	926	1,012	0.26
Kaisa Group Holdings Ltd. 9.375% due 30/06/2024 ^	3,400	123	0.05	CORPORATE BONDS & NOTES				Oak Hill European Credit Partner		1,012	0.30
9.750% due 28/09/2023 ^	700		0.03	Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050 DKK 0		0	0.00	4.733% due 20/10/2031	499	545	0.19
11.700% due 11/11/2025 ^	200	7	0.00	1.500% due 01/10/2053 DKK 0			0.00		_	5,690	2.01
Peru Payroll Deduction Finance La 0.000% due 01/11/2029 (a)	td. 1,408	1,166	0.41	Nykredit Realkredit A/S		٥	0.00	CORPORATE BONDS & NOTES			
Poinsettia Finance Ltd.	1,100	1,100	0.11	1.000% due 01/10/2050 0 1.500% due 01/10/2053 0			0.00	Alfa Bank AO Via Alfa Bond Issu	ance PLC		
6.625% due 17/06/2031	767	652	0.23	Realkredit Danmark A/S				5.950% due 15/04/2030 ^(f)	\$ 900	54	0.02
Suci Second Investment Co. 6.000% due 25/10/2028	1,200	1,270	0.45	1.000% due 01/10/2050 0 1.000% due 01/10/2053 0			0.00	Sovcombank Via SovCom Capita 8.000% due 07/04/2030 ^(f)	I DAC 400	2.4	0.01
Sunac China Holdings Ltd.	1,200	1,270	0.43	1.500% due 01/10/2053 0			0.00	6.000% due 07/04/2030 ^ (I)	400 _		0.01
6.000% due 30/09/2026	22		0.00	Total Denmark		0	0.00		-		0.05
6.250% due 30/09/2027 6.500% due 30/09/2027	22 44		0.00	DOMINICAN REPUBLIC				NON-AGENCY MORTGAGE-BAG	CKED SECU	JRITIES	
6.750% due 30/09/2028	65	3	0.00	SOVEREIGN ISSUES				European Loan Conduit DAC 4.994% due 17/02/2030	€ 287	312	0.11
7.000% due 30/09/2029 7.250% due 30/09/2030	65 31	3	0.00	Dominican Republic Central Bank Notes				Total Ireland	G 207	6,080	
7.250 /0 duc 50/05/2050	51.	3,258		12.000% due 03/10/2025 DOP 84,300		,481			-		
Total Cayman Islands		3,261		13.000% due 05/12/2025 244,600 Dominican Republic Government Internat		,418 I Bon o		ISRAEL CORPORATE BONDS & NOTES			
				11.250% due 15/09/2035 157,300	2	,931	1.04	CORPORATE BONDS & NOTES			
CHILE SOVEREIGN ISSUES				13.625% due 03/02/2033 50,200 13.625% due 10/02/2034 56,700		,055 ,181		Israel Electric Corp. Ltd. 8.100% due 15/12/2096	\$ 1,100	1,268	0.45
	blica on D	0505		Total Dominican Republic		,066			,	.,200	5
Bonos de la Tesoreria de la Repul 5.800% due 01/10/2034 CLP 5	,300,000	esos 6,257	2.21	ECUADOR				SOVEREIGN ISSUES	Daw I		
	,070,000	4,902		SOVEREIGN ISSUES				Israel Government International 5.000% due 30/10/2026	Eond € 5,300	5,992	2.12
Total Chile		11,159	3.95	Ecuador Government International Bond				Total Israel		7,260	
CHINA				2.500% due 31/07/2040 \$ 90			0.01	INOBA COVEL	-		
	SHARES			3.500% due 31/07/2035 580	2	208		IVORY COAST LOAN PARTICIPATIONS AND A	SSIGNMEN	UTC	
COMMON STOCKS				6.000% due 31/07/2030 7,820 Total Ecuador		,660 ,897		Republic of Cote d'Ivoire	SSIGIVIVIEI	413	
Sunac Services Holdings Ltd.	176,012	42	0.02			,037	1.50	9.055% due 19/03/2027	700	746	0.26
	PAR			EGYPT				IABAAICA			
COPPORATE PONDS & NOTES	(000S)			SOVEREIGN ISSUES				JAMAICA CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES Vango Justice International Ltd.				Egypt Government International Bond 7.903% due 21/02/2048 3,100	1	,878	0.66	TransJamaican Highway Ltd.			
Yango Justice International Ltd. 7.500% due 17/02/2025 ^ \$	1,100	11	0.00	8.750% due 30/09/2051 3,100	1	,969	0.70	5.750% due 10/10/2036	\$ 735	645	0.23
Total China		53	0.02	Total Egypt	3	,847	1.36	KENYA			
COLOMBIA				GUATEMALA				LOAN PARTICIPATIONS AND A	SSIGNME	NTS	
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				Republic of Kenya	SSTAINWE	V13	
Ecopetrol S.A.				Guatemala Government International Bor				TBD% due 29/06/2025	1,169	1,161	0.41
5.875% due 28/05/2045	700	554	0.20	6.600% due 13/06/2036 900	_	929	0.33				

DESCRIPTION LUXEMBOURG	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION ROMANIA	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION NON-AGENCY MORTGAGE-BACKI	PAR (000S) ED SEC	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				Canada Square Funding PLC			
		1,129	0.40	Romania Government Internationa 1.750% due 13/07/2030 € 2.000% due 28/01/2032	1,000 \$	896 943		6.070% due 17/01/2059 £ Rochester Financing PLC 5.920% due 18/12/2044	248 \$	314	0.11
Sberbank of Russia Via SB Capital S 5.250% due 23/05/2023 ^(f) Total Luxembourg	1,600 _	96 1,225	0.03	2.000% due 14/04/2033 4.250% due 28/04/2036 RON	1,100 3,100	912 571	0.32 0.20	Stratton Mortgage Funding PLC 6.120% due 12/03/2052	57	73	0.03
3		, -		6.375% due 18/09/2033 € Total Romania	1,500	1,756 5.078		Towd Point Mortgage Funding PLC 6.571% due 20/07/2045	572	722	0.26
MEXICO CORPORATE BONDS & NOTES					_	3,070	1.00	Tower Bridge Funding PLC	312	732	0.20
Metalsa S.A. de C.V. 3.750% due 04/05/2031	800	6E0	0.23	SERBIA SOVEREIGN ISSUES				5.940% due 20/12/2063	99 _	125 1,538	0.04
Petroleos Mexicanos				Serbia Government International 14.500% due 20/08/2032 RSD		116	0.04	Total United Kingdom	_	1,726	0.61
6.375% due 23/01/2045 Trust Fibra Uno	1,800	1,175	0.41	SOUTH AFRICA			0.01	UNITED STATES			
6.390% due 15/01/2050	1,250 _	1,013		SOVEREIGN ISSUES				ASSET-BACKED SECURITIES			
	-	2,847	1.00	South Africa Government Internat	ional Bon	d		Aames Mortgage Investment Trust 6.775% due 25/06/2035 \$	845	754	0.27
SOVEREIGN ISSUES				6.500% due 28/02/2041 ZAR 6 8.000% due 31/01/2030	54,900 49,500	2,149 2,491		ACE Securities Corp. Home Equity L			0.42
Mexico Government International 2.750% due 27/11/2031 (c) MXN 10	7,752	5,618			37,400	13,590 18,230	4.81	6.490% due 25/04/2035 Citigroup Mortgage Loan Trust	335	326	0.12
	8,000 6,000	8,230 2,603			_	10,230	0.43	6.070% due 25/10/2036 Countrywide Asset-Backed Certification	634		0.13
	_	16,451	5.82	SOUTH KOREA				6.445% due 25/12/2035	155	153	0.05
Total Mexico	_	19,298	6.82	CORPORATE BONDS & NOTES Mirae Asset Securities Co. Ltd.				JPMorgan Mortgage Acquisition Tr 5.680% due 25/10/2036	ust 128	125	0.04
NETHERLANDS				2.625% due 30/07/2025 \$	600	571	0.20	5.740% due 25/07/2036	241	208	0.07
CORPORATE BONDS & NOTES Sagax Euro MTN NL BV				SUPRANATIONAL				Morgan Stanley ABS Capital, Inc. To 6.445% due 25/07/2034	rust 22	22	0.01
3	1,300 _	1,176	0.42	CORPORATE BONDS & NOTES				Wells Fargo Home Equity Asset-Bac 5.790% due 25/07/2036	ked Se 900	curities T	rust 0.31
PAKISTAN				Africa Finance Corp. 2.875% due 28/04/2028	600	526	0.19	3.790 /0 due 23/07/2030	900 _	2,822	
SOVEREIGN ISSUES				TANZANIA				CORPORATE BONDS & NOTES			
Pakistan Government Internationa 8.875% due 08/04/2051 \$	1 Bond 2,200 _	1,337	0.47	LOAN PARTICIPATIONS AND ASS	SIGNMEN	TS		Gabon Blue Bond Master Trust	1 200	4.466	0.44
PANAMA				Ivory Coast Government Internation 6.915% due 28/06/2024 €	onal Bond 2,000	2.210	0.78	6.097% due 01/08/2038 Pacific Gas & Electric Co.	1,200	1,166	0.41
CORPORATE BONDS & NOTES				TUNISIA	2,000	2,210	0.70		1,300 _	1,114	
Aeropuerto Internacional de Tocun 5.125% due 11/08/2061	nen S.A 600		0.16	SOVEREIGN ISSUES					_	2,280	0.80
	000 _	430	0.10	Banque Centrale de Tunisie Gover	nment			LOAN PARTICIPATIONS AND ASSI	GNME	NTS	
PERU CORPORATE BONDS & NOTES				International Bond 5.750% due 30/01/2025 \$	3,200	2,635	0.93	Ecopetrol S.A. TBD% due 17/08/2024	1,000	981	0.35
Banco de Credito del Peru S.A.				TURKEY				NON-AGENCY MORTGAGE-BACKI	D SEC	URITIES	
4.650% due 17/09/2024 PEN Credicorp Capital Sociedad Tituliza	2,600		0.24	CORPORATE BONDS & NOTES				IndyMac Mortgage Loan Trust			
	0,500	5,586	1.97	Turkish Airlines Pass-Through Trus		460	0.46	5.810% due 25/11/2036	661 _	651	0.23
	-	6,268	2.21	4.200% due 15/09/2028	489	463	0.16	U.S. TREASURY OBLIGATIONS			
SOVEREIGN ISSUES				LOAN PARTICIPATIONS AND ASS	SIGNMEN	TS		U.S. Treasury Bonds 1.125% due 15/05/2040	7,500	11,287	3.99
Peru Government International Bo 5.940% due 12/02/2029	nd 700	189	0.07	SOCAR Turkey Enerji A/S 7.387% due 11/08/2026 €	2,800	3,054	1.08		5,400 0,500	11,413 8,061	4.04
6.950% due 12/08/2031	200	56	0.02	Total Turkey	_	3,517	1.24	U.S. Treasury Inflation Protected Se	curities	s (c)	2.03
7.300% due 12/00/2033	9,400 _	2,663 2,908		UKRAINE				0.625% due 15/07/2032	5,567	14,232 44,993	
Total Peru		9,176	3.24	SOVEREIGN ISSUES				Total United States		51,727	
POLAND				Ukraine Government Internationa 7.253% due 15/03/2035 \$	4,200	997	0.35	UZBEKISTAN			
SOVEREIGN ISSUES				7.750% due 01/08/2041 Total Ukraine	2,500	1,126 2,123		CORPORATE BONDS & NOTES			
Bank Gospodarstwa Krajowego 6.250% due 31/10/2028 \$	1,100	1,163	0.41		_	2,123	0.73	Ipoteka-Bank ATIB 5.500% due 19/11/2025	700	652	0.23
Poland Government International I 0.250% due 25/10/2026 PLN 3		7,425	2 62	UNITED ARAB EMIRATES SOVEREIGN ISSUES				Uzbek Industrial and Construction I	Bank A1	ТВ	
2.500% due 25/07/2026 1	0,000	2,396	0.85	Finance Department Government	of Sharjah			5.750% due 02/12/2024 Total Uzbekistan	700 _	680 1,332	0.24
	5,200 2,700	1,223 2,964	1.05	4.000% due 28/07/2050	800	536	0.19		_	1,552	0.47
	9,000 1,000	4,658 1,016		UNITED KINGDOM				ZAMBIA SOVEREIGN ISSUES			
6.000% due 25/10/2033 PLN	7,000	1,888	0.67	CORPORATE BONDS & NOTES Petra Diamonds U.S. Traccuru PLC				Zambia Government International I	Bond		
7.500% due 25/07/2028 Total Poland	3,800 _	1,064 23,797		Petra Diamonds U.S. Treasury PLC 9.750% due 08/03/2026	246	188	0.07	11.000% due 25/01/2026 ZMW 15		509	0.18

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	NET
SHORT-TERM INSTRU	MENTS			(0.226)% due				INVESTMENT FUNDS			
HUNGARY TREASURY E	BILLS			15/01/2024 (a)(b) (0.216)% due	¥ 183,000	\$ 1,298	0.46	COLLECTIVE INVESTMENT SCHEM	ΛES		
10.900% due 04/01/2024 (a)(b)	HUF 2,804,000 §	8,099	2.87	22/01/2024 (a)(b) (0.197)% due	2,866,000	20,331	7.19	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating			
JAPAN TREASURY BILL	S			22/01/2024 (a)(b)	278,000		0.70	NAV Fund (e)	20,899	\$ 208	0.08
(0.252)% due						36,314		EXCHANGE-TRADED FUNDS			
26/02/2024 (a)(b)	¥ 1,158,000	8,216	2.90	Total Short-Term Instrumen	ts	44,413	15.71	PIMCO ETFs plc - PIMCO US Dollar			
(0.238)% due 15/01/2024 (a)(b)	322,000	2,284	0.81	Total Transferable Securit	ties	\$ 264,943	93.69	Short Maturity UCITS ETF (e)	6,300	628	0.22
(0.231)% due 26/02/2024 (a)(b)	312,000	2,213	0.78					Total Investment Funds		\$ 836	0.30

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 6,274	U.S. Treasury Notes 0.250% due 31/10/2025	\$ (6,400)	\$ 6,274	\$ 6,275	2.22
Total Repurch	ase Agreeme	ents				\$ (6,400)	\$ 6,274	\$ 6,275	2.22

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Long	03/2024	7	\$ 32	0.01
U.S. Treasury 5-Year Note March Futures	Long	03/2024	272	628	0.22
U.S. Treasury 10-Year Note March Futures	Short	03/2024	148	(523)	(0.18)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	1	(5)	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	30	(388)	(0.14)
				\$ (256)	(0.09)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (256)	(0.09)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.900%	25/08/2028	£ 11,000	\$ 699	0.25
Receive(1)	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	INR 1,520,420	(46)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 15,220,000	(194)	(0.07)
Pay ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.250	20/03/2026	THB 866,415	(7)	0.00
Receive(1)	1-Day THB-THORON Compounded-OIS	2.500	20/03/2029	358,480	6	0.00
Pay ⁽¹⁾	1-Day THB-THORON Compounded-OIS	2.750	20/03/2029	204,760	78	0.03
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	\$ 2,500	313	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2025	400	(30)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	1,500	632	0.22
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	4,500	1,038	0.37
Pay	1-Day USD-SOFR Compounded-OIS	1.500	21/06/2024	7,100	(49)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2024	270	12	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	4,100	402	0.14
Receive	1-Day USD-SOFR Compounded-OIS	1.562	14/02/2024	22,300	839	0.30
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/12/2031	2,700	423	0.15
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	8,900	(1,140)	(0.40)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.319	30/05/2033	12,400	(249)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	17,800	(221)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	21,200	766	0.27
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	1,300	(49)	(0.02)
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	200	(3)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	200	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	.10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	400	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	300	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	100	5 (48)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	300	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	300	17	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	400	23	0.01

Part Part	Pay/					Unvanlicad	
Pay 1-Bay USB-ORT Companied GS							
Pay 1-by 155-09FK compounded OF		-					
Pay						7	
Pay 1-by USB-99R Compounded OB							
Pay 1-by USS-SERE Compounded GIS	Pay	1-Day USD-SOFR Compounded-OIS				6	
Fig. Day 195 SURF Compounded OS							
Fig. Final DUS SORE Compounded-Ols 34							
Pay 1-Year 881-CD 5.585 0201/2025 88. 10,000 (27.8) 0.110							
Pearline 1-Year BRLCD			5.585		BRL 10,000		
Pay							
Peerline 1-Year BRILCD							
Pay -1-Year BRLCD							
Pay -1-Yes BRI-CD			8.621		6,000		
Pay 1-Year BR.C.DI 10.231							
Pay -1-Year BRL-CD 10.472 24.01027 28.200 87) (0.33)							
Receive 1-Year BRL-CDI 10.559 0.201/2025 45.000 21 0.01	,						
Pay 1-Year BRL-CDI 10.665 0.201/2024 5.800 (46) (0.02)			10.559				
Pey -Year BRL-CD 10,755 0201/2024 22,000 (165) (10,00)							
Recive 1-Year BRL-CD 10.800 02011/2024 51,900 378 0.13							
Pay 1-Year BRL-CD 10.831 02.01/2025 12.5.300 (16) (0.01)							
Pay 1-Year 8RL-CDI 10.995 02.011/2024 15,300 (100) (0.04)					125,300		
Pay 1-Year BRL-CD 11.085 02/01/2027 22.200 14 0.00							
Pey 1-Year BRL-CDI 11.083							
Recive 1-Year BRL-CD	,						
Receive 1-Year BRL-CD							
Pay							
Pay							
Pay							
Receive 1-Year BRL-CD					38,300	164	
Pay 1-Year RRL-CDI 11.920 02/01/2025 88,400 9 0.00							
Receive 1-Year BRL-CDI							
Pay 1-Year BRL-CDI 12.026 0.2/01/2025 22,100 7 0.00							
Pay 1-Year BRL-CD 12.31 20/10/2075 15.500 17 0.01						7	
Pay 1-Year BRL-CD 12,231 02/01/2025 15,500 17 0.01							
Receive 1-Year BRL-CD 12.260 01/04/2024 54,800 (201) (0.07)							
Pay 1-Year BRL-CD 12.290 02/01/2024 54,800 (201) (0.07)							
Receive 1-Vear BRI-CDI 12,490 01/07/2024 56,100 (36) (0.01)		1-Year BRL-CDI	12.290		54,800		
Receive 1-Vear BRI-CDI 12.569 0.2001/2029 16.000 (222) (0.08)							
Pay 1-Year BRL-CD 12.595							
Pay 1-Year BRL-CD 12.721 02/01/2029 19,000 293 0.10							
Pay 1-Year BRL-CD 12.981 04/01/2027 27,000 359 0.13	Pay	1-Year BRL-CDI	12.721	02/01/2029	19,000	293	0.10
Pay 1-Year BRL-CD 13,080 01/07/2024 100,300 188 0.07			12.784		20,500	323	
Receive 1-Year BRL-CD 13.257 02/01/20/29 39.300 (730) (0.26)			12.981		27,000 100 300	359 188	
Pay10 3-Month CNY-CNREPOFIX 2.250 20/03/2029 CNY 62,560 12 0.00			13.257		39,300		
Pay 3-Month COP-IBR Compounded-OIS 2.740 24/07/2024 7,084,900 (120) (0.04) Receive 3-Month COP-IBR Compounded-OIS 3.100 26/11/2025 2,651,000 73 0.03 Receive 3-Month COP-IBR Compounded-OIS 4.060 26/11/2025 14,071,000 322 0.11 Pay 3-Month COP-IBR Compounded-OIS 4.110 23/03/2026 4,493,200 (90) (0.03) Receive 3-Month COP-IBR Compounded-OIS 4.651 26/11/2025 2,624,800 53 (0.02) Receive 3-Month COP-IBR Compounded-OIS 6.130 26/10/2026 25,320,800 378 0.13 Receive 3-Month COP-IBR Compounded-OIS 6.885 31/01/2027 1,622,900 13 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.090 28/04/2028 1,750,200 12 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.140 28/04/2028 </td <td></td> <td></td> <td>2.250</td> <td>20/03/2029</td> <td>CNY 62,560</td> <td>12</td> <td>0.00</td>			2.250	20/03/2029	CNY 62,560	12	0.00
Receive 3-Month COP-IBR Compounded-OIS 3.100 26/11/2025 2,651,000 73 0.03 Receive 3-Month COP-IBR Compounded-OIS 4.060 26/11/2025 14,071,000 322 0.11 Pay 3-Month COP-IBR Compounded-OIS 4.110 23/03/2026 4,493,200 (90) (0.03) Pay 3-Month COP-IBR Compounded-OIS 4.651 26/11/2026 25,320,800 378 0.13 Receive 3-Month COP-IBR Compounded-OIS 6.885 31/01/2025 24,609,000 267 0.09 Receive 3-Month COP-IBR Compounded-OIS 7.080 02/02/2027 1,622,900 13 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.090 28/04/2028 1,750,200 12 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.130 28/04/2028 618,500 4 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027			2.690	24/07/2024		123	
Receive Pay 3-Month COP-IBR Compounded-OIS 4.060 26/11/2025 14,071,000 322 0.11 Pay 3-Month COP-IBR Compounded-OIS 4.110 23/03/2026 4,493,200 (90) (0.03) Receive 3-Month COP-IBR Compounded-OIS 4.651 26/11/2025 2,624,800 (53) (0.02) Receive 3-Month COP-IBR Compounded-OIS 6.130 26/10/2026 25,320,800 378 0.13 Receive 3-Month COP-IBR Compounded-OIS 7.080 02/02/2027 1,622,900 13 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.090 28/04/2028 1,750,200 12 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/03/2028 618,500 4 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.140 28/04/2028 1,855,800 12 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.250 31/03/2027 <td></td> <td></td> <td>3.100</td> <td></td> <td></td> <td>73</td> <td></td>			3.100			73	
Pay Pay 3-Month COP-IBR Compounded-OIS 4.110 23/03/2026 4,493,200 (90) (0.03) Receive 3-Month COP-IBR Compounded-OIS 6.510 26/11/2025 2,624,800 (53) (0.02) Receive 3-Month COP-IBR Compounded-OIS 6.885 31/01/2025 24,609,000 267 0.09 Receive 3-Month COP-IBR Compounded-OIS 7.080 02/02/2027 1,622,900 13 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.090 28/04/2028 1,750,200 12 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.130 28/04/2028 618,500 4 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.140 28/04/2028 1,855,800 12 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027						322	
Receive 3-Month COP-IBR Compounded-OIS 6.130 26/10/2026 25,320,800 378 0.13 Receive 3-Month COP-IBR Compounded-OIS 6.885 31/01/2025 24,609,000 267 0.09 Receive 3-Month COP-IBR Compounded-OIS 7.080 02/02/2027 1,622,900 13 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.090 28/04/2028 1,750,200 12 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.130 28/04/2028 618,500 4 0.00 Receive 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.560 30/03/2027 4,424,200 23 0.01 Receive 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 26,334,600 158 0.06 Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030	Pay		4.110	23/03/2026		(90)	(0.03)
Receive 3-Month COP-IBR Compounded-OIS 6.885 31/01/2025 24,609,000 267 0.09 Receive 3-Month COP-IBR Compounded-OIS 7.080 02/02/2027 1,622,900 13 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.090 28/04/2028 1,750,200 12 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.130 28/04/2028 618,500 4 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.560 30/03/2027 4,242,200 23 0.01 Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 4,242,200 23 0.01 Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028			4.651 6.130			(53) 378	
Receive 3-Month COP-IBR Compounded-OIS 7.080 02/02/2027 1,622,900 13 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.090 28/04/2028 1,750,200 12 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.130 28/04/2028 618,500 4 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.140 28/04/2028 1,855,800 12 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.560 30/03/2027 4,244,200 23 0.01 Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 26,334,600 158 0.06 Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028			6.885			267	
Receive 3-Month COP-IBR Compounded-OIS 7.130 31/01/2027 8,865,000 67 0.02 Receive 3-Month COP-IBR Compounded-OIS 7.130 28/04/2028 618,500 4 0.00 Pay 3-Month COP-IBR Compounded-OIS 7.140 28/04/2028 1,855,800 12 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.560 30/03/2027 4,424,200 23 0.01 Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 26,334,600 158 0.06 Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030 11,638,000 (210) (0.07) Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,			7.080			13	0.00
Receive 3-Month COP-IBR Compounded-OIS 7.130 28/04/2028 618,500 4 0.00 Receive 3-Month COP-IBR Compounded-OIS 7.140 28/04/2028 1,855,800 12 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.560 30/03/2027 4,424,200 23 0.01 Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 26,334,600 158 0.06 Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030 11,638,000 (210) (0.07) Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025			7.090			12	
Receive 3-Month COP-IBR Compounded-OIS 7.140 28/04/2028 1,855,800 12 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.560 30/03/2027 4,424,200 23 0.01 Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 26,334,600 158 0.06 Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030 11,638,000 (210) (0.07) Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.500 15/03/2028 20,872,100 351 0.12 Receive 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025			7.130 7.130				
Pay 3-Month COP-IBR Compounded-OIS 8.320 31/03/2027 2,908,000 10 0.00 Pay 3-Month COP-IBR Compounded-OIS 8.560 30/03/2027 4,424,200 23 0.01 Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 26,334,600 158 0.06 Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030 11,638,000 (210) (0.07) Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.520 15/03/2028 20,872,100 351 0.12 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025 41,439,000 (25) (0.01) Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025			7.140			12	
Pay 3-Month COP-IBR Compounded-OIS 8.686 30/03/2027 26,334,600 158 0.06 Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030 11,638,000 (210) (0.07) Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.520 15/03/2028 20,872,100 351 0.12 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025 41,439,000 (25) (0.01) Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025 11,114,000 (127) (0.04) Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.060 09/11/202	Pay		8.320	31/03/2027	2,908,000	10	0.00
Receive 3-Month COP-IBR Compounded-OIS 8.830 31/03/2028 4,898,000 (54) (0.02) Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030 11,638,000 (210) (0.07) Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.520 15/03/2028 20,872,100 351 0.12 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025 41,439,000 (25) (0.01) Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025 11,114,000 (127) (0.04) Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025<			8.560	30/03/2027		23	
Receive 3-Month COP-IBR Compounded-OIS 8.940 24/03/2030 11,638,000 (210) (0.07) Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.520 15/03/2028 20,872,100 351 0.12 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025 41,439,000 (25) (0.01) Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025 11,114,000 (127) (0.04) Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025 427,000 (6) 0.00 Pay 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW			8.686 8.830				
Pay 3-Month COP-IBR Compounded-OIS 9.140 28/04/2028 3,977,000 51 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.520 15/03/2028 20,872,100 351 0.12 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025 41,439,000 (25) (0.01) Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025 11,114,000 (127) (0.04) Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025 4,198,000 59 0.02 Pay(1) 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW 5,813,150 56 0.02 Pay 3-Month ZAR-JIBAR 5.757 14/04/2026 Z			8.940				
Pay 3-Month COP-IBR Compounded-OIS 9.520 15/03/2028 20,872,100 351 0.12 Pay 3-Month COP-IBR Compounded-OIS 9.800 17/01/2028 9,809,000 170 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025 41,439,000 (25) (0.01) Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025 11,114,000 (127) (0.04) Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025 4,198,000 59 0.02 Pay(1) 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW 5,813,150 56 0.02 Pay 3-Month ZAR-JIBAR 5.757 14/04/2026 ZAR 96,300 (248) (0.09)	Pay	3-Month COP-IBR Compounded-OIS	9.140	28/04/2028	3,977,000	51	0.02
Receive 3-Month COP-IBR Compounded-OIS 10.265 12/04/2025 41,439,000 (25) (0.01) Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025 11,114,000 (127) (0.04) Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025 4,198,000 59 0.02 Pay(1) 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW 5,813,150 56 0.02 Pay 3-Month ZAR-JIBAR 5.757 14/04/2026 ZAR 96,300 (248) (0.09)	Pay		9.520		20,872,100	351	
Receive 3-Month COP-IBR Compounded-OIS 11.640 21/10/2025 11,114,000 (127) (0.04) Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025 4,198,000 59 0.02 Pay(1) 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW 5,813,150 56 0.02 Pay 3-Month ZAR-JIBAR 5.757 14/04/2026 ZAR 96,300 (248) (0.09)							
Pay 3-Month COP-IBR Compounded-OIS 11.930 10/11/2025 5,929,100 80 0.03 Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025 4,198,000 59 0.02 Pay(1) 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW 5,813,150 56 0.02 Pay 3-Month ZAR-JIBAR 5.757 14/04/2026 ZAR 96,300 (248) (0.09)						(127)	
Receive 3-Month COP-IBR Compounded-OIS 12.000 26/11/2025 427,000 (6) 0.00 Pay 3-Month COP-IBR Compounded-OIS 12.060 09/11/2025 4,198,000 59 0.02 Pay ⁽¹⁾ 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW 5,813,150 56 0.02 Pay 3-Month ZAR-JIBAR 5.757 14/04/2026 ZAR 96,300 (248) (0.09)	Pay	3-Month COP-IBR Compounded-OIS	11.930	10/11/2025	5,929,100	80	0.03
Pay(1) 3-Month KRW-KORIBOR 3.750 20/03/2034 KRW 5,813,150 56 0.02 Pay 3-Month ZAR-JIBAR 5.757 14/04/2026 ZAR 96,300 (248) (0.09)			12.000			(6)	
Paý 3-Month ZAR-JIBAR 5.757 14/04/2026 ZAR 96,300 (248) (0.09)			12.060 3.750				
		6-Month AUD-BBR-BBSW					

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (cont.)

Read Part Read Part	Pay/					Unrealised	
Fey 6 6 April ADD 88 SSW 4.756 2011/20232 ADD 2,700 \$807 0.31 ADD 88 ADD						Appreciation/	
Paper							
Recover	Pay Pay ⁽¹⁾						
Processor 6	Receive		1.947		CLP 999,000	121	
Pay							
Pay 6-Month (I.P.CHIBBOR 2.148							
Receive 6-Morth CIP-CHIBBOR 2.540 0193/2025 795,000 63 0.02							
Receive 6-Mont (LPC-HILBOR)	Receive					65	
Pay							
Service 6-Morm CIP-CHIBOR 5.180							
Receive 6-Month CLP-CHUBOR 5.260 0.103/2026 52,000 6 0.00	Receive	6-Month CLP-CHILIBOR	5.180		790,000	(12)	0.00
Receive			5.240				
Receive 6-Month (I.PCHIRDOR 5.370 01/10/2028 3,136,000 (88) (0.02)							
Receive 6-Month CLF-CHILBOR 5.470 0.1099/2030 460,000 (14) (0.01)				01/10/2028			
Parishes 6-Month CIP-CHIIBOR				01/09/2030			
Receive 6-Month CLP-CHILBOR 5.600 12/12/2027 1,803,000 (65) (0.02)							
Receive 6-Month CLP-CHILBOR 5.635 12/12/2027 3,695,000 (13) (0.05)							
Receive 6-Month CLP-CHILBOR 5.734 18/05/2028 9,93,000 (377) (0.13)		6-Month CLP-CHILIBOR	5.635	12/12/2027	3,695,000	(133)	(0.05)
Receive G-Month CLP-CHILBOR 5.855 05.1102033 5.448,000 (351) (0.12)							
Pay 6-Month CLP-CHIIBOR 6.020 02/03/2029 190,000 13 0.00 0.05							
Receive G-Month CIP-CHILBOR 6.070 28/02/2028 3,391,700 (150) (0.05)							
Pay	Receive						
Pay 6-Month CIP-CHILBOR 6.223 13/03/2028 660,300 37 0.01							
Pay 6-Month CLP-CHILIBOR 6.255 13/03/2028 478,200 31 0.01	Pay Pay						
Pay 6-Month CLP-CHILIBOR 6.330 09)03/2028 526,800 35 0.01 Pay 6-Month CLP-CHILIBOR 6.366 24/05/2027 24,600 1 0.00 Pay 6-Month CLP-CHILIBOR 6.366 24/05/2027 1,861,000 103 0.04 Pay 6-Month CLP-CHILIBOR 6.500 12/12/2025 1,861,000 112 0.04 Receive 6-Month CLP-CHILIBOR 6.500 12/12/2025 2,564,000 112 0.04 Receive 6-Month CLP-CHILIBOR 6.501 20/12/2025 1,464,000 449 (0.02) Receive 6-Month CLP-CHILIBOR 6.507 12/12/2025 1,464,000 449 (0.02) Receive 6-Month CLP-CHILIBOR 6.507 12/12/2025 1,464,000 449 (0.02) Receive 6-Month CLP-CHILIBOR 6.507 12/12/2025 1,464,000 449 (0.02) Receive 6-Month CLP-CHILIBOR 6.509 22/12/2027 1,277,000 449 (0.02) Receive 6-Month CLP-CHILIBOR 6.509 22/12/2027 4,550,000 116 (0.04) Receive 6-Month CLP-CHILIBOR 6.509 22/12/2027 4,550,000 116 (0.04) Receive 6-Month CLP-CHILIBOR 6.805 6.805 6.603/2027 4,550,000 116 (0.04) Receive 6-Month CLP-CHILIBOR 7.000 6.805 6.603/2027 4,550,000 116 (0.04) Receive 6-Month CLP-CHILIBOR 7.200 7.200/2025 2,463,000 107 (0.04) Receive 6-Month CLP-CHILIBOR 7.200 27/09/2032 7,755,800 304 0.11 Receive 6-Month CLP-CHILIBOR 7.200 7.200/2026 2,463,000 107 (0.04) Receive 6-Month CLP-CHILIBOR 7.270 07/03/2026 2,463,000 107 (0.04) Receive 6-Month CLP-CHILIBOR 7.270 0.04/2020 1,444,000 1,444,000 1,444,000 Receive 6-Month CLP-CHILIBOR 1.224 28/01/2031 3,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,000 1,44,00			6.255			31	
Pay 6-Month CLP-CHILIBOR 6.360 25/05/2027 24,600 1 0.00 4 Pay 6-Month CLP-CHILIBOR 6.340 4/05/2027 1,816,000 13 0.04 Pay 6-Month CLP-CHILIBOR 6.440 07/03/2028 1,344,000 85 0.03 CM 1,000 12 (1/2) 2020 5 2,564,000 (71) (0.03) Pay 6-Month CLP-CHILIBOR 6.550 99/01/2026 9,540,000 112 0.04 (1/2) 2020 6 Pay 6-Month CLP-CHILIBOR 6.551 99/01/2025 1,464,000 (44) (0.02) Receive 6-Month CLP-CHILIBOR 6.555 12/11/2025 1,464,000 (44) (0.02) Receive 6-Month CLP-CHILIBOR 6.550 22/11/2025 1,565,000 (111) (0.04) Pay 6-Month CLP-CHILIBOR 6.550 22/11/2025 1,555,000 (111) (0.04) Pay 6-Month CLP-CHILIBOR 6.550 22/11/2025 1,555,000 (111) (0.04) Pay 6-Month CLP-CHILIBOR 6.580 21/03/2027 4,540,300 107 0.04 Pay 6-Month CLP-CHILIBOR 7.000 107 0.04 Pay 6-Month CLP-CHILIBOR 7.000 107 0.04 Pay 6-Month CLP-CHILIBOR 7.000 17/03/2025 1,263,000 107 0.04 Pay 6-Month CLP-CHILIBOR 7.000 27/03/2035 12,852,000 107 0.04 Pay 6-Month CLP-CHILIBOR 7.260 7.000 12/03/2035 12,852,000 107 0.04 Pay 6-Month CLP-CHILIBOR 7.260 7.000 12/03/2035 12,463,000 107 0.04 Pay 6-Month CLP-CHILIBOR 7.260 7.000 12/03/2035 12,463,000 107 0.0				02/03/2027			
Pay 6-Month CLP-CHILIBOR 6.386 24/05/2027 1,861,000 103 0.04							
Pay 6 Month CLP-CHILIBOR 6,440 07/93/2028 1,344,000 85 0.03 Pay 6 Month CLP-CHILIBOR 6,550 03/11/20205 2,564,000 (71) (0.03) Pay 6 Month CLP-CHILIBOR 6,557 03/11/2025 1,464,000 (14) (0.02) Receive 6 Month CLP-CHILIBOR 6,570 22/11/2025 1,277,000 (12) (0.01) Pay 6 Month CLP-CHILIBOR 6,590 22/11/2025 1,277,000 (12) (0.01) Pay 6 Month CLP-CHILIBOR 6,590 21/13/2027 4,540,300 162 0.06 Pay 6 Month CLP-CHILIBOR 6,890 21/13/2027 4,540,300 162 0.06 Pay 6 Month CLP-CHILIBOR 7,000 27/19/2032 1,785,800 304 0.11 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 304 0.11 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 304 0.11 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 304 0.11 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 304 0.11 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 107 0.04 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 107 0.04 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 107 0.04 Pay 6 Month CLP-CHILIBOR 7,200 7,200 27/19/2032 1,785,800 107 0.04 Pay 6 Month CLP-CHILIBOR 7,200 7,200 2,405,000 107 0.04 Pay 6 Month CLP-CHILIBOR 1,200 2,200 2,405,000 107 0.04 Pay 6 Month CLP-CHILIBOR 1,200 2,200							
Pay 6-Month CLP-CHILIBOR 6.535 09/01/2026 9,540,000 112 0.04	Pay	6-Month CLP-CHILIBOR	6.440	07/03/2028	1,344,000	85	
Receive 6-Month (LP-CHILIBOR 6.567 12/12/2025							
Receive 6-Month (LP-C-HILIBOR 6.570 22/12/2025 1,277,000 (42) (0,01)							
Pay 6 -Month CLP-CHILIBOR 6.805 06/03/2027 1,852,000 107 0.04 Pay 6 -Month CLP-CHILIBOR 7.000 27/09/2032 1,785,800 304 0.11 Pay 6 -Month CLP-CHILIBOR 7.265 07/03/2026 2,863,000 107 0.04 Pay 6 -Month CLP-CHILIBOR 7.270 07/03/2026 2,463,000 107 0.04 Pay 6 -Month CLP-CHILIBOR 7.370 06/03/2026 2,463,000 107 0.04 Pay 6 -Month CLP-CHILIBOR 7.370 06/03/2026 2,463,000 107 0.04 Pay 6 -Month CLP-CHILIBOR 7.370 06/03/2026 2,463,000 107 0.04 Pay 6 -Month CLP-CHILIBOR 7.370 06/03/2026 2,463,000 107 0.04 Pay 6 -Month CLP-CHILIBOR 1.025 29/07/2030 CZK 35,800 (143) (0.05) Pay 6 -Month CZK-PRIBOR 1.025 29/07/2030 CZK 35,800 (143) (0.05) Pay 6 -Month CZK-PRIBOR 1.224 28/01/2031 44,500 (318) (0.11) Pay 6 -Month CZK-PRIBOR 1.255 20/07/2026 23,800 (84) (0.03) Pay 6 -Month CZK-PRIBOR 1.255 22/07/2026 23,800 (84) (0.03) Pay 6 -Month CZK-PRIBOR 1.255 22/07/2026 23,800 (84) (0.03) Pay 6 -Month CZK-PRIBOR 1.815 28/01/2031 34,200 181 0.06 Pay 6 -Month CZK-PRIBOR 1.815 28/01/2031 34,200 181 0.06 Pay 6 -Month CZK-PRIBOR 1.815 28/01/2031 34,200 (18) (0.03) Pay 6 -Month CZK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive 6 -Month CZK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive 6 -Month CZK-PRIBOR 4.200 18/03/2027 73,600 (66) (0.02) Receive 6 -Month CZK-PRIBOR 4.200 18/03/2027 73,500 (83) (0.03) Pay 6 -Month CZK-PRIBOR 4.200 18/03/2027 73,500 (83) (0.03) Pay 6 -Month CZK-PRIBOR 4.200 18/03/2027 73,600 (76) (0.02) Receive 6 -Month CZK-PRIBOR 4.200 18/03/2027 73,600 (76) (0.02) Receive 6 -Month CZK-PRIBOR 4.200 18/03/2027 73,600 (76) (0.02) Receive 6 -Month CZK-PRIBOR 4.310 15/03/2027 7,200 (9) 0.00 Receive 6 -Month CZK-PRIBOR 4.310 15/03/2027 7,200 (9) 0.00 Receive 6 -Month CZK-PRIBOR 4.310 15/03/2027 7,200 (9) 0.00 Receive 6 -Month CZK-PRIBOR 4.310 15/03/2027 19,100 (24) (0.01) Receive 6 -Month CZK-PRIBOR 4.300 18/04/2028 11,800 42 (0.01) Pay 6 -Month CZK-PRIBOR 4.300 18/04/2028 11,800 42 (0.01) Receive 6 -Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 (0.01) Receive 6 -Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 (0.01) Receive 6 -Month CZK-PRI			6.570			(42)	
Pay 6-Month CLP-CHILIBOR 6.805 06/03/2027 1,852,000 107 0.04							
Pay 6-Month CLP-CHILIBOR 7.000 27/09/2032 1,785,800 304 0.11 Pay 6-Month CLP-CHILIBOR 7.265 07/03/2026 26,400 13 0.00 Pay 6-Month CLP-CHILIBOR 7.270 07/03/2026 2,683,000 107 0.04 Pay 6-Month CZK-PRIBOR 1.025 29/07/2030 CZK 35,800 (143) (0.05) Pay 6-Month CZK-PRIBOR 1.224 28/01/2031 44,500 (318) (0.11) Pay 6-Month CZK-PRIBOR 1.575 26/03/2026 23,800 (84) (0.03) Receive 6-Month CZK-PRIBOR 1.725 22/07/2026 23,800 (84) (0.03) Receive 6-Month CZK-PRIBOR 1.815 28/01/2031 34,200 181 0.06 Receive 6-Month CZK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive 6-Month CZK-PRIBOR 3.480 03/03/2027 73,600 (76) (0.03) Receive				21/03/2027 06/03/2027			
Pay 6-Month CLP-CHILIBOR 7.265 07/03/2026 262,400 13 0.00							
Pay	Pay						
Pay'0 6-Month CZK-PRIBOR 1.025 29/07/2030 CZK 35,800 (143) (0.05) Pay 6-Month CZK-PRIBOR 1.224 28/01/2026 28,100 (76) (0.03) Pay 6-Month CZK-PRIBOR 1.575 26/03/2026 28,100 (76) (0.03) Receive 6-Month CZK-PRIBOR 1.725 22/07/2026 23,800 (84) (0.03) Receive 6-Month CZK-PRIBOR 1.815 22/07/2031 34,200 181 0.06 Pay 6-Month CZK-PRIBOR 2.000 19/06/2024 26,100 (28) (0.01) Receive 6-Month CZK-PRIBOR 3.680 03/03/2027 78,400 (56) (0.02) Receive 6-Month CZK-PRIBOR 4.164 14/03/2027 73,500 (83) (0.03) Receive 6-Month CZK-PRIBOR 4.220 14/03/2027 73,500 (83) (0.03) Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 13,400 20 0.0 Receive							
Pay 6-Month CZK-PRIBOR 1.224 28/01/2031 44,500 (318) (0.11) Pay 6-Month CZK-PRIBOR 1.775 22/07/2026 28,100 (76) (0.03) Pay 6-Month CZK-PRIBOR 1.775 22/07/2026 23,800 (84) (0.03) Receive 6-Month CZK-PRIBOR 1.815 28/01/2031 34,200 181 0.06 Pay 6-Month CZK-PRIBOR 2.000 19/06/2024 26,100 (28) (0.01) Receive 6-Month CZK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive 6-Month CZK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive 6-Month CZK-PRIBOR 4.164 14/03/2027 73,600 (76) (0.03) Receive 6-Month CZK-PRIBOR 4.164 14/03/2027 73,500 (76) (0.03) Pay 6-Month CZK-PRIBOR 4.300 18/03/2027 73,600 (76) (0.03) Pay 6-Month CZK-PRIBOR 4.310 15/03/2027 143,400 208 0.07 Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 7,7200 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 7,700 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 7,700 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.350 18/03/2027 19,100 (24) (0.01) Receive 6-Month CZK-PRIBOR 4.350 18/03/2027 7,700 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.661 18/05/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.661 18/05/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.560 14/07/2033 91,700 (39) (0.08) Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (39) (0.08) Pay 6-Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 0.01 Receive 6-Month EUR-EURIBOR 2.2750 0.03/2034 3.00 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.2750 0.03/2034 3.00 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.2750 0.03/2034 1.2800 (4) 0.00 Receive 6-Month EUR-EURIBOR 2.290 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 3.348 20/11/2033 600 (26) (0.01) Receive 6-Month EUR-EU				29/07/2030			
Pay bright 6-Month CZK-PRIBOR 1.725 22/07/2026 23,800 (84) (0.03) Receive bright 6-Month CZK-PRIBOR 1.815 28/01/2031 34,200 181 0.06 Pay bright 6-Month CZK-PRIBOR 2.000 19/06/2024 26,100 (28) (0.01) Receive bright 6-Month CZK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive bright 6-Month CZK-PRIBOR 4.164 14/03/2027 73,600 (76) (0.03) Receive bright 6-Month CZK-PRIBOR 4.120 18/03/2027 73,500 (83) (0.03) Pay bright 6-Month CZK-PRIBOR 4.300 18/03/2027 73,500 (33) (0.03) Receive bright 6-Month CZK-PRIBOR 4.310 18/03/2027 19,100 (24) (0.01) Receive bright 6-Month CZK-PRIBOR 4.320 15/03/2027 7,200 (9) 0.00 Receive bright 6-Month CZK-PRIBOR 4.561 14/07/2032 111,300 (228) (0.08)<	Pay			28/01/2031	44,500	(318)	
Receive Pay 6-Month CXK-PRIBOR 1.815 28/01/2031 34,200 181 0.06 Pay 6-Month CXK-PRIBOR 2.000 19/06/2024 26,100 (28) (0.01) Receive 6-Month CXK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive 6-Month CXK-PRIBOR 4.164 14/03/2027 73,600 (76) (0.03) Receive 6-Month CXK-PRIBOR 4.200 14/03/2027 73,500 (83) (0.03) Receive 6-Month CXK-PRIBOR 4.300 18/03/2027 143,400 208 0.07 Receive 6-Month CXK-PRIBOR 4.310 15/03/2027 19,100 (24) (0.01) Receive 6-Month CXK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CXK-PRIBOR 4.161 06/06/2028 118,100 267 0.99 Pay 6-Month CXK-PRIBOR 4.161 06/06/2028 118,100 267 0.99 Pay 6-Month CXK-			1.575				
Pay 6-Month CZK-PRIBOR 2.000 19/06/2024 26,100 (28) (0.01) Receive 6-Month CZK-PRIBOR 3.490 18/01/2032 10,600 0 0.00 Receive 6-Month CZK-PRIBOR 4.164 14/03/2027 73,500 (56) (0.03) Receive 6-Month CZK-PRIBOR 4.120 14/03/2027 73,500 (83) (0.03) Pay 6-Month CZK-PRIBOR 4.200 18/03/2027 143,400 208 0.07 Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 19,100 (24) (0.01) Receive 6-Month CZK-PRIBOR 4.320 15/03/2027 7,200 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 239 0.06 Pay 6-Month CZK-PRIBOR <td>Receive</td> <td></td> <td>1.725</td> <td></td> <td></td> <td>181</td> <td></td>	Receive		1.725			181	
Receive Berlowth CZK-PRIBOR 3.680 03/03/2027 78,400 (56) (0.02) Receive Berlow Berlow 6-Month CZK-PRIBOR 4.164 14/03/2027 73,500 (76) (0.03) Receive Berlow 6-Month CZK-PRIBOR 4.220 14/03/2027 73,500 (83) (0.03) Pay 6-Month CZK-PRIBOR 4.300 18/03/2027 143,400 208 0.07 Receive G-Month CZK-PRIBOR 4.310 15/03/2027 7,200 (9) 0.00 Receive G-Month CZK-PRIBOR 4.320 15/03/2027 7,200 (9) 0.00 Receive G-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.640 18/05/2028 64,400 176 0.06 Receive G-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (239) (0.08) Pay 6-Month CZK-PRIBOR 5.104 17/04/2028			2.000		26,100	(28)	(0.01)
Receive 6-Month CZK-PRIBOR 4.164 14/03/2027 73,600 (76) (0.03) Receive 6-Month CZK-PRIBOR 4.220 14/03/2027 73,500 (83) (0.03) Pay 6-Month CZK-PRIBOR 4.300 18/03/2027 143,400 208 0.07 Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 7,200 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.320 15/03/2027 7,200 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.640 18/05/2028 64,400 176 0.06 Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR			3.490				
Receive Pay 6-Month CZK-PRIBOR 4.220 14/03/2027 73,500 (83) (0.03) Pay 6-Month CZK-PRIBOR 4.300 18/03/2027 143,400 208 0.07 Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 19,100 (24) (0.01) Receive 6-Month CZK-PRIBOR 4.320 15/03/2027 7,200 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.640 18/05/2028 64,400 176 0.06 Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR 5.110 28/04/2033 91,700 (239) (0.05) Receive 6-Month CZK-PR						(76)	
Receive 6-Month CZK-PRIBOR 4.310 15/03/2027 19,100 (24) (0.01) Receive 6-Month CZK-PRIBOR 4.320 15/03/2027 7,200 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.640 18/05/2028 64,400 176 0.06 Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (239) (0.08) Pay 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Receive 6-Month CZK-PRIBOR 5.100 18/04/2028 27,900 96 0.03 Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month EX-PRIB		6-Month CZK-PRIBOR	4.220	14/03/2027	73,500	(83)	(0.03)
Receive 6-Month CZK-PRIBOR 4.320 15/03/2027 7,200 (9) 0.00 Receive 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 64,400 176 0.06 Pay 6-Month CZK-PRIBOR 4.640 18/05/2028 64,400 176 0.06 Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (239) (0.08) Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (239) (0.08) Pay 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 0.01 Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month CZK-PRIBOR							
Receive 6-Month CZK-PRIBOR 4.560 14/07/2032 111,300 (228) (0.08) Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.640 18/05/2028 64,400 176 0.06 Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 0.01 Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month CZK-PRIBOR 5.150 22/03/2026 50,000 (90) (0.03) Pay 6-Month CZK-PRIBOR 5.480 15/03/2026 516,500 483 0.17 Pay 6-Month EUR-EURIBOR			4.310			(24)	
Pay 6-Month CZK-PRIBOR 4.611 06/06/2028 118,100 267 0.09 Pay 6-Month CZK-PRIBOR 4.640 18/05/2028 64,400 176 0.06 Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (239) (0.08) Pay 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 0.01 Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month CZK-PRIBOR 5.125 22/03/2026 50,000 (90) (0.03) Pay 6-Month CZK-PRIBOR 5.480 15/03/2026 216,500 483 0.17 Receive 6-Month EUR-EURIBOR 5.606 28/06/2027 54,800 217 0.08 Receive(i) 6-Month EUR-EURIBOR			4.560		111,300	(228)	
Pay 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 460 0.16 Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (239) (0.08) Pay 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 0.01 Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month CZK-PRIBOR 5.125 22/03/2026 50,000 (90) (0.03) Revelve 6-Month CZK-PRIBOR 5.125 22/03/2026 50,000 (90) (0.03) Receive 6-Month CZK-PRIBOR 5.480 15/03/2026 216,500 483 0.17 Pay 6-Month EUR-EURIBOR 5.606 28/06/2027 54,800 217 0.08 Receive 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive 6-Month EUR-EUR			4.611			267	
Receive 6-Month CZK-PRIBOR 4.740 28/02/2033 91,700 (239) (0.08) Pay 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 0.01 Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month CZK-PRIBOR 5.125 22/03/2026 50,000 (90) (0.03) Pay 6-Month CZK-PRIBOR 5.480 15/03/2026 216,500 483 0.17 Pay 6-Month CZK-PRIBOR 5.606 28/06/2027 54,800 217 0.08 Receive 6-Month EUR-EURIBOR 0.550 15/12/2040 € 300 129 0.05 Receive 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive 6-Month EUR-EURIBOR 2.760 03/01/2029 400 (6) 0.00 Receive 6-Month EUR-EURIBOR </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Pay 6-Month CZK-PRIBOR 5.040 17/04/2028 27,900 96 0.03 Pay 6-Month CZK-PRIBOR 5.100 18/04/2028 11,800 42 0.01 Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month CZK-PRIBOR 5.125 22/03/2026 50,000 (90) (0.03) Pay 6-Month CZK-PRIBOR 5.480 15/03/2026 216,500 483 0.17 Pay 6-Month EUR-EURIBOR 5.606 28/06/2027 54,800 217 0.08 Receive 6-Month EUR-EURIBOR 0.550 15/12/2040 € 300 129 0.05 Receive(1) 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive (3) 6-Month EUR-EURIBOR 2.750 03/01/2029 400 (6) 0.00 Receive (4) 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (7) 0.00 Receive (5) 6-Month EUR-EURIBOR 2.990 29/12/2033 300 (11) 0.00						(239)	
Receive 6-Month CZK-PRIBOR 5.110 22/03/2026 72,500 (129) (0.05) Receive 6-Month CZK-PRIBOR 5.125 22/03/2026 50,000 (90) (0.03) Pay 6-Month CZK-PRIBOR 5.480 15/03/2026 216,500 483 0.17 Pay 6-Month CZK-PRIBOR 5.606 28/06/2027 54,800 217 0.08 Receive 6-Month EUR-EURIBOR 0.550 15/12/2040 300 129 0.05 Receive(1) 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive(3) 6-Month EUR-EURIBOR 2.760 03/01/2029 400 (6) 0.00 Receive(4) 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (4) 0.00 Receive(4) 6-Month EUR-EURIBOR 2.910 29/12/2033 200 (7) 0.00 Receive(4) 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive(5-Month EUR-EURIBOR	Pay	6-Month CZK-PRIBOR	5.040	17/04/2028	27,900	96	0.03
Receive 6-Month CZK-PRIBOR 5.125 22/03/2026 50,000 (90) (0.03) Pay 6-Month CZK-PRIBOR 5.480 15/03/2026 216,500 483 0.17 Pay 6-Month CZK-PRIBOR 5.606 28/06/2027 54,800 217 0.08 Receive 6-Month EUR-EURIBOR 0.550 15/12/2040 € 300 129 0.05 Receive(1) 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive(1) 6-Month EUR-EURIBOR 2.760 03/01/2029 400 (6) 0.00 Receive 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (4) 0.00 Receive 6-Month EUR-EURIBOR 2.890 22/12/2033 200 (7) 0.00 Receive 6-Month EUR-EURIBOR 2.910 29/12/2033 300 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EUR			5.100			42	
Pay 6-Month CZK-PRIBOR 5.480 15/03/2026 216,500 483 0.17 Pay 6-Month CZK-PRIBOR 5.606 28/06/2027 54,800 217 0.08 Receive 6-Month EUR-EURIBOR 0.550 15/12/2040 € 300 129 0.05 Receive(1) 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive(1) 6-Month EUR-EURIBOR 2.760 03/01/2029 400 (6) 0.00 Receive 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (4) 0.00 Receive 6-Month EUR-EURIBOR 2.890 22/12/2033 200 (7) 0.00 Receive 6-Month EUR-EURIBOR 2.910 29/12/2033 300 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Receive 6-Month EUR-EURIBOR 3.000 20							
Pay 6-Month CZK-PRIBOR 5.606 28/06/2027 54,800 217 0.08 Receive 6-Month EUR-EURIBOR 0.550 15/12/2040 € 300 129 0.05 Receive(1) 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive(1) 6-Month EUR-EURIBOR 2.760 03/01/2029 400 (6) 0.00 Receive 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (4) 0.00 Receive 6-Month EUR-EURIBOR 2.890 22/12/2033 200 (7) 0.00 Receive 6-Month EUR-EURIBOR 2.910 29/12/2033 300 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay(1) 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15			5.480	15/03/2026		483	0.17
Receive(1) 6-Month EUR-EURIBOR 2.750 20/03/2054 3,400 (387) (0.14) Receive(1) 6-Month EUR-EURIBOR 2.760 03/01/2029 400 (6) 0.00 Receive 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (4) 0.00 Receive 6-Month EUR-EURIBOR 2.890 22/12/2033 200 (7) 0.00 Receive 6-Month EUR-EURIBOR 2.910 29/12/2033 300 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay(1) 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15 Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive(1) 6-Month EUR	Pay		5.606				
Receive (1) 6-Month EUR-EURIBOR 2.760 03/01/2029 400 (6) 0.00 Receive 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (4) 0.00 Receive 6-Month EUR-EURIBOR 2.890 22/12/2033 200 (7) 0.00 Receive 6-Month EUR-EURIBOR 2.910 29/12/2033 300 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay(1) 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15 Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive(1) 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)			0.550 2.750				
Receive 6-Month EUR-EURIBOR 2.880 19/12/2028 200 (4) 0.00 Receive 6-Month EUR-EURIBOR 2.890 22/12/2033 200 (7) 0.00 Receive 6-Month EUR-EURIBOR 2.910 29/12/2033 300 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay ⁽¹⁾ 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15 Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)						(6)	
Receive 6-Month EUR-EURIBOR 2.910 29/12/2033 300 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay(1) 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15 Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive(1) 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)	Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	200	(4)	0.00
Receive 6-Month EUR-EURIBOR 2.920 13/12/2028 500 (11) 0.00 Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay(1) 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15 Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive(1) 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)			2.890				
Receive 6-Month EUR-EURIBOR 2.970 15/12/2033 1,500 (62) (0.02) Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay(1) 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15 Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive(1) 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)			2.910				
Receive 6-Month EUR-EURIBOR 2.990 08/12/2033 600 (26) (0.01) Pay(1) 6-Month EUR-EURIBOR 3.000 20/03/2034 12,800 421 0.15 Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive(1) 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)	Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	1,500	(62)	(0.02)
Receive 6-Month EUR-EURIBOR 3.148 20/11/2033 100 (6) 0.00 Receive ⁽¹⁾ 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)			2.990			(26)	
Receive ⁽¹⁾ 6-Month EUR-EURIBOR 3.250 20/03/2029 1,500 (61) (0.02)					12,800 100		
			3.250				
	Receive	6-Month EUR-EURIBOR		06/11/2033	500	(33)	(0.01)

Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	6-Month EUR-EURIBOR	3.255%	22/11/2028	€ 200	\$ (8)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	600	(22)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	14,200	1,148	0.41
ay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,200	55	0.02
ay	6-Month HUF-BBR	1.500	19/06/2024	HUF 1,427,600	(174)	(0.06)
eceive	6-Month HUF-BBR	1.760	21/01/2030	380,000	270	0.10
ay	6-Month HUF-BBR	1.958	19/03/2026	398,600	(126)	(0.04)
eceive ay	6-Month HUF-BBR	5.500 6.280	04/03/2027 18/03/2027	2,382,600 2,363,300	47 208	0.02 0.07
ay eceive	6-Month HUF-BBR 6-Month HUF-BBR	13.600	12/12/2024	1,418,700	(192)	(0.07)
Receive	6-Month PLN-WIBOR	1.110	12/01/2031	PLN 9,800	544	0.19
ay	6-Month PLN-WIBOR	1.165	28/01/2031	4,400	(87)	(0.03)
eceive ⁽¹⁾	6-Month PLN-WIBOR	1.215	29/07/2030	10,300	314	0.11
ay	6-Month PLN-WIBOR	1.855	28/01/2031	6,000	(251)	(0.09)
ay	6-Month PLN-WIBOR	1.933	17/01/2025	11,800	(198)	(0.07)
eceive	6-Month PLN-WIBOR	2.635	28/10/2026	32,900	(352)	(0.12)
eceive	6-Month PLN-WIBOR	3.035	09/12/2026	42,000	475	0.17
leceive	6-Month PLN-WIBOR	4.075	07/03/2027	28,700	(22)	(0.01)
eceive	6-Month PLN-WIBOR	4.710	25/05/2027	12,000	(62)	(0.02)
eceive	6-Month PLN-WIBOR	4.735	09/10/2028	12,100	(40)	(0.01)
eceive	6-Month PLN-WIBOR	4.740	25/10/2033	7,100	(38)	(0.01)
ay	6-Month PLN-WIBOR	4.830	18/03/2027	17,300	172	0.06
'ay	6-Month PLN-WIBOR	4.895	17/03/2027	7,200	59	0.02
ay	6-Month PLN-WIBOR	4.920	17/03/2027	15,000	128	0.05
leceive	6-Month PLN-WIBOR	6.300	25/04/2028	11,900	(218)	(0.08)
ay	6-Month PLN-WIBOR	6.670	28/06/2027	6,200	158	0.06
leceive	6-Month PLN-WIBOR	6.725	27/06/2027	20,700	(540)	(0.19)
ay .	6-Month PLN-WIBOR	6.843	28/06/2027	1,500	41	0.01
leceive	6-Month PLN-WIBOR	7.310	30/06/2027	11,000	(347)	(0.12)
ay	28-Day MXN-TIIE	5.080	16/06/2025	MXN 16,400	(73)	(0.03)
ay .	28-Day MXN-TIIE	5.700	12/09/2030	35,400	(301)	(0.11)
Receive	28-Day MXN-TIIE	5.770	09/10/2030	150,700	1,261	0.45
ay	28-Day MXN-TIIE	5.850	19/08/2030	12,100	(96)	(0.03)
Pay	28-Day MXN-TIIE	5.875	16/08/2030	16,800	(133)	(0.05)
Pay	28-Day MXN-TIIE	5.880 5.920	16/08/2030 16/08/2030	8,700	(69) (71)	(0.02) (0.02)
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	6.240	10/07/2026	9,100 113,600	(426)	(0.02)
ay Pay	28-Day MXN-TIIE	6.480	28/05/2040	16,700	(64)	(0.13)
Receive	28-Day MXN-TILE	6.495	17/07/2026	140,500	563	0.20
Receive	28-Day MXN-TIIE	6.505	17/07/2026	102,100	408	0.14
ay	28-Day MXN-TIIE	6.580	01/01/2025	29,700	(78)	(0.03)
ay Pay	28-Day MXN-TIIE	6.830	27/12/2029	19,900	(94)	(0.03)
ay	28-Day MXN-TIIE	7.570	19/11/2026	300	(1)	0.00
ay	28-Day MXN-TIIE	7.675	04/06/2029	65,100	(144)	(0.05)
eceive	28-Day MXN-TIIE	8.465	16/08/2027	167,300	132	0.05
ay	28-Day MXN-TIIE	8.480	24/03/2027	121,900	(149)	(0.05)
eceive	28-Day MXN-TIIE	8.560	18/05/2028	14,500	· 5	0.00
leceive	28-Day MXN-TIIE	8.585	18/05/2028	14,700	4	0.00
eceive	28-Day MXN-TIIE	8.600	18/05/2028	7,400	2	0.00
eceive	28-Day MXN-TIIE	8.610	18/05/2028	7,600	2	0.00
leceive	28-Day MXN-TIIE	8.645	18/05/2028	7,600	1	0.00
eceive	28-Day MXN-TIIE	8.656	18/05/2028	17,300	2	0.00
ay	28-Day MXN-TIIE	8.700	05/11/2027	8,700	(2)	0.00
eceive	28-Day MXN-TIIE	8.740	07/03/2028	192,900	(72)	(0.03)
ay	28-Day MXN-TIIE	8.743	05/11/2027	37,900	(6)	0.00
ay	28-Day MXN-TIIE	8.760	05/11/2027	25,400	(3)	0.00
ay	28-Day MXN-TIIE	8.773	05/11/2027	20,000	(2)	0.00
ay	28-Day MXN-TIIE	8.845	04/12/2028	214,700	(34)	(0.01)
ay	28-Day MXN-TIIE	9.045	04/11/2027	17,200	7	0.00
ay	28-Day MXN-TIIE	9.053	04/11/2027	18,900	8	0.00
ay	28-Day MXN-TIIE	9.117	04/11/2027	47,100	27	0.01
'ay	28-Day MXN-TIIE	9.165	05/11/2026	25,600	(2)	0.00
					\$ 7,323	2.59

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCH/	ASED OPTIONS						
FOREIGN	I CURRENCY OPTIONS						
Counterpa	arty Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM JPM	Call - OTC USD versus JPY Put - OTC EUR versus PLN	¥ 167.000 PLN 4.400	05/11/2024 22/08/2024	1,708 585	\$ 87 147	\$ 30 341	0.01 0.12
					\$ 234	\$ 371	0.13

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

WRITTEN OPTIONS

Counterparty	Description		rcise rice	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
30A	Call - OTC USD versus BRL	BRL	4.923	26/06/2024	2,800	\$ (115)	\$ (107)	(0.04)
	Put - OTC USD versus BRL		4.923	26/06/2024	2,800	(116)	(99)	(0.04)
	Call - OTC USD versus MXN	MXN	17.449	26/06/2024	2,800	(97)	(94)	(0.03)
	Put - OTC USD versus MXN		17.449	26/06/2024	2,800	(97)	(97)	(0.03)
CBK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	8,800	(365)	(296)	(0.11)
	Put - OTC USD versus BRL		4.968	20/06/2024	8,800	(365)	(354)	(0.13)
	Call - OTC USD versus MXN	MXN	17.450	01/07/2024	2,600	(91)	(90)	(0.03)
	Put - OTC USD versus MXN		17.450	01/07/2024	2,600	(91)	(90)	(0.03)
DUB	Call - OTC USD versus TRY	TRY	40.385	28/10/2024	610	(61)	(41)	(0.01)
	Put - OTC USD versus TRY		40.385	28/10/2024	610	(61)	(66)	(0.02)
GLM	Call - OTC USD versus TRY		40.250	30/10/2024	616	(62)	(42)	(0.02)
	Put - OTC USD versus TRY		40.250	30/10/2024	616	(62)	(65)	(0.02)
	Call - OTC USD versus TRY		39.800	31/10/2024	306	(30)	(22)	(0.01)
	Put - OTC USD versus TRY		39.800	31/10/2024	306	(30)	(30)	(0.01)
	Call - OTC USD versus TRY		40.930	07/11/2024	304	(29)	(20)	(0.01)
	Put - OTC USD versus TRY		40.930	07/11/2024	304	(29)	(35)	(0.01)
	Call - OTC USD versus TRY		41.150	07/11/2024	304	(29)	(20)	(0.01)
	Put - OTC USD versus TRY		41.150	07/11/2024	304	(29)	(36)	(0.01)
	Call - OTC USD versus TRY		41.160	11/11/2024	304	(29)	(21)	(0.01)
	Put - OTC USD versus TRY		41.160	11/11/2024	304	(29)	(36)	(0.01)
MYI	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	4,072	(46)	(6)	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	3,900	(135)	(132)	(0.05)
	Put - OTC USD versus MXN		17.449	26/06/2024	3,900	(135)	(135)	(0.05)
					•	\$ (2,133)	\$ (1,934)	(0.69)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	200	\$ (1)	\$ (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	200	(1)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	500	(2)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	100	0	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	100	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	100	(1)	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	1,000	(4)	(3)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	1,000	(4)	(1)	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	800	(2)	(3)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	800	(2)	0	0.00
PM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	300	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	200	(1)	0	0.00
ЛΥС	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,200	(5)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	1,200	(5)	(2)	0.00
			-				\$ (36)	\$ (30)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Egypt Government International Bond	1.000%	20/12/2024	\$ 2,600	\$ (221)	\$ 44	\$ (177)	(0.06)
BRC	Colombia Government International Bond	1.000	20/12/2027	1,200	(84)	78	(6)	0.00
GST	Poland Government International Bond	1.000	20/06/2024	400	2	0	2	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	600	(13)	13	0	0.00
					\$ (316)	\$ 135	\$ (181)	(0.06)

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

	' SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Floating rate equal to 3-Month INR-LIBOR Plus 0.069% based on the notional amount of currency received Floating rate equal to 3-Month INR-LIBOR Plus 0.069% based on the	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	20/03/2029	INR 180,139	\$ 2,154	\$ 6	\$ 28	\$ 34	0.01
	notional amount of currency received Floating rate equal to 6-Month USD-LIBOR Plus 0.282% based on the	notional amount of currency delivered Floating rate equal to 6-Month ARS-LIBOR based on the	20/03/2029	709,400	8,482	26	109	135	0.05
JPM	notional amount of currency received Floating rate equal to 3-Month INR-LIBOR Plus 0.069% based on the	notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	07/06/2027	\$ 100	ARS 4,488	0	99	99	0.04
SCX	notional amount of currency received Floating rate equal to 3-Month INR-LIBOR Plus 0.069% based on the notional amount of	notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	20/03/2029	INR 180,040	\$ 2,153	6	28	34	0.01
	currency received	currency delivered	20/03/2029	444,906	5,319	16	69	85	0.03
						\$ 54	\$ 333	\$ 387	0.14

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST JPM	Receive ⁽¹⁾ Pay	3-Month MYR-KLIBOR 6-Month CLP-CHILIBOR	3.500% 3.020	20/03/2029 06/06/2024	MYR 3,310 CLP 770,000	\$ 2 0	\$ 1 (21)	\$ 3 (21)	0.00 (0.01)
	,				•	\$ 2	\$ (20)	\$ (18)	(0.01)

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

FORWARD FORFICH CURRENCY CONTRACTO
FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month		ency to elivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	840	AUD	1,268	\$ 26	\$ 0	\$ 26	0.01
	03/2024	CNH	2,561	\$	355	0	(6)	(6)	0.00
BOA	01/2024		3,509,292		3,532	49	0	49	0.02
	01/2024	DOP	34,076		595	11	0	11	0.00
	01/2024	£	106		134	0	(1)	(1)	0.00
	01/2024	HUF	845,089		2,286	0	(150)	(150)	(0.05)
	01/2024	NZD	1,972		1,202	0	(47)	(47)	(0.02)
	01/2024	PEN	18,603		5,013	0	(8)	(8)	0.00
	01/2024	PLN	2,032		477	0	(40)	(40)	(0.01)
	01/2024	\$	445	AUD	673	14	0	14	0.01
	01/2024		3,359		13,509,292	124	0	124	0.04
	01/2024		20,164	HUF	7,181,003	530	0	530	0.19
	01/2024		2,356	¥	347,638	112	0	112	0.04
	01/2024		161	NOK	1,707	8	0	8	0.00
	01/2024		618	PLN	2,582	38	0	38	0.01
	02/2024	CNY	16,572	\$	2,291	0	(52)	(52)	(0.02)
	02/2024	\$	1,801	CNY	12,726	0	(1)	(1)	0.00
	02/2024		131	KES	20,868	0	0	0	0.00
	02/2024	ZMW	8,652	\$	377	41	0	41	0.01
	03/2024	CNH	3,604		498	0	(11)	(11)	0.00
	03/2024	DOP	2,637	600	46	1	0	1	0.00
	03/2024	\$	3,481		13,509,292	0	(47)	(47)	(0.02)
	03/2024		2,275		35,930,668	55	0	55	0.02
	03/2024		464	PEN	1,764	11	0	11	0.00
	03/2024	MAVD	25	PHP	1,377	0	0	0	0.00
	04/2024	MYR	29,355	\$	6,414	0	(31)	(31)	(0.01)
	04/2024 06/2024	\$	6,400	MYR	29,521	82	0	82	0.03
	06/2024		355 105	BRL KES	1,748	0	(1)	(1)	0.00 0.00
					17,655	1	0	1	
DDC	06/2024	C	503	MXN	8,777	0		0 (21)	0.00
BPS	01/2024 01/2024	€ £	2,605 404	\$	2,847 512	0	(31)	(31)	(0.01) 0.00
	01/2024	HUF			42	0	(3)	(3)	0.00
	01/2024	HUF ¥	14,820		42 374	-	(1)	(1)	0.00
	01/2024	PEN	53,900 1,970		374 529	0	(9) (3)	(9) (3)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 617 714	AUD 935 € 652	\$ 22 7	\$ 0 (1)	\$ 22	0.01 0.00
	01/2024	10,012	¥ 1,412,100	11	0	6 11	0.00
	01/2024 01/2024	3,215 ZAR 38,465	PLN 13,498 \$ 2,075	217 0	0 (26)	217 (26)	0.08 (0.01)
	02/2024	TWD 19,674	619	0	(31)	(31)	(0.01)
	02/2024 03/2024	\$ 3,197 CNH 2,494	CNY 22,696 \$ 347	12 0	0 (6)	12 (6)	0.00 0.00
	03/2024	IDR 35,779,097	2,291	0	(29)	(29)	(0.01)
	03/2024 03/2024	\$ 5,521 3,420	COP 22,160,797 IDR 54,446,468	112 111	0	112 111	0.04 0.04
	03/2024	290	TWD 9,114	12	0	12	0.04
BRC	01/2024 01/2024	¥ 505,000 PLN 104,976	\$ 3,453 24,008	0	(135) (2,681)	(135) (2,681)	(0.05) (0.95)
	01/2024	TRY 71,673	2,355	0	(38)	(38)	(0.93)
	01/2024 01/2024	\$ 3,722 607	MYR 17,324 TRY 18,103	58 1	0 (1)	58 0	0.02 0.00
	02/2024	¥ 1,470,000	\$ 9,914	0	(598)	(598)	(0.21)
	02/2024	\$ 5,317	TRY 166,141	68	(3)	65	0.02
	03/2024 03/2024	1 2,541	THB 43 TRY 79,778	0 12	0 (4)	0 8	0.00 0.00
CDV	04/2024	35	1,131 \$ 1.474	0	(1)	(1)	0.00
CBK	01/2024 01/2024	BRL 7,177 CLP 1,909,412	\$ 1,474 2,178	0	(3) (8)	(3) (8)	0.00 0.00
	01/2024	€ 24,171	26,379	0	(328)	(328)	(0.12)
	01/2024 01/2024	£ 7,647 HUF 48,170	9,613 131	0	(135) (8)	(135) (8)	(0.05) 0.00
	01/2024	¥ 391,200	2,750	0	(27)	(27)	(0.01)
	01/2024 01/2024	MXN 4,567 PLN 2,045	262 507	0	(6) (13)	(6) (13)	0.00 0.00
	01/2024	\$ 753	AUD 1,112	7	(1)	6	0.00
	01/2024 01/2024	2,157 286	CLP 1,912,648 £ 226	33 2	0	33 2	0.01 0.00
	01/2024	8,627	HUF 2,977,029	0	(24)	(24)	(0.01)
	01/2024 01/2024	2,799 27,649	¥ 395,200 MXN 490,330	6 1,176	0	6 1,176	0.00 0.42
	01/2024	39	NOK 413	. 2	0	2	0.00
	01/2024 01/2024	1,079 225	PLN 4,497 ZMW 5,566	65 0	0 (9)	65 (9)	0.02 0.00
	02/2024	EGP 6,270	\$ 167	4	0	4	0.00
	02/2024 02/2024	\$ 6,223 409	BRL 31,921 EGP 14,313	338 0	0 (39)	338 (39)	0.12 (0.01)
	03/2024	CLP 1,920,521	\$ 2,157	0	(33)	(33)	(0.01)
	03/2024 03/2024	ILS 450 PEN 24,202	124 6,429	0	(2) (92)	(2) (92)	0.00 (0.03)
	03/2024	\$ 751	EGP 27,760	0	(118)	(118)	(0.04)
	03/2024 03/2024	3,072 ZMW 14,042	PEN 11,616 \$ 569	58 28	0	58 28	0.02 0.01
	04/2024	\$ 1,474	BRL 7,249	6	0	6	0.00
	04/2024 04/2024	441 404	EGP 16,704 KES 66,341	0 4	(62) 0	(62) 4	(0.02) 0.00
	06/2024	KRW 18,257	\$ 14	0	0	0	0.00
	06/2024 06/2024	\$ 1,137 328	BRL 5,648 KES 55,179	6 5	0	6 5	0.00 0.00
	07/2024	464	MXN 8,097	0	0	0	0.00
DUB	01/2024 01/2024	PLN 732 \$ 111	\$ 183 PLN 433	0	(3) (1)	(3) (1)	0.00 0.00
	01/2024	182	ZMW 4,528	0	(6)	(6)	0.00
	02/2024 02/2024	EGP 15,155 \$ 2,218	\$ 437 EGP 77,705	26 0	0 (210)	26 (210)	0.01 (0.07)
	02/2024	388	ZMW 9,118	0	(34)	(34)	(0.01)
	03/2024 03/2024	CNH 1,715 SGD 10,065	\$ 238 7,604	0	(4) (54)	(4) (54)	0.00 (0.02)
	04/2024	\$ 242	KES 39,485	1	0	1	0.00
	08/2024 10/2024	€ 3,876 \$ 207	PLN 17,898 TRY 8,376	206 9	0	206 9	0.07 0.00
	11/2024	¥ 186,742	\$ 1,323	0	(61)	(61)	(0.02)
FAR	01/2024 03/2024	BRL 1,448 IDR 71,409,818	297 4,539	0	(1)	(1)	0.00 (0.03)
	04/2024	\$ 297	BRL 1,463	2	(92) 0	(92) 2	0.00
GLM	01/2024	CHF 1,561	\$ 1,782	0 107	(74) 0	(74) 107	(0.03)
	01/2024 01/2024	DOP 260,663 HUF 1,656,121	4,576 4,446	0	(326)	107 (326)	0.04 (0.12)
	01/2024	MXN 573,733	32,707	0 72	(1,021)	(1,021)	(0.36)
	01/2024 01/2024	\$ 1,046 5,700	HUF 388,096 MXN 97,986	73 60	0	73 60	0.03 0.02
	01/2024	5,894	TRY 179,131	96	0	96	0.03
	02/2024 02/2024	BRL 54 DOP 67,652	\$ 11 1,177	0 17	(1) 0	(1) 17	0.00 0.01
	03/2024	CNH 1,115	155	0	(3)	(3)	0.00
	03/2024 03/2024	DOP 124,789 \$ 24	2,181 TRY 764	46 0	0	46 0	0.02 0.00
	04/2024	DOP 25,763	\$ 448	9	0	9	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	10/2024 11/2024	\$ 209 1,323	TRY 8,412 ¥ 186,955	\$ 8 63	\$ 0 0	\$ 8 63	0.00 0.02
IND	11/2024 06/2024	422 815	TRY 17,219 TWD 20,969	19 0	0 (113)	19 (113)	0.01 (0.04)
JPM	01/2024	BRL 26,892	\$ 5,513	0	(23)	(23)	(0.04)
	01/2024 01/2024	MXN 1,192 PLN 10,484	69 2,396	0	(1) (269)	(1) (269)	0.00 (0.09)
	01/2024	\$ 296	BRL 1,443	1	0	1	0.00
	01/2024 01/2024	50 3,646	EGP 1,641 PLN 14,403	0 16	(1) 0	(1) 16	0.00 0.01
	02/2024	EGP 47,299	\$ 1,248	28	0	28	0.01
	02/2024 02/2024	\$ 5,308 7,191	BRL 26,033 INR 600,715	43 12	0	43 12	0.02 0.00
	02/2024	5,995	TRY 184,301	33	(1)	32	0.01
	03/2024 03/2024	TWD 50,584 \$ 5,513	\$ 1,627 BRL 27,078	0 28	(49) 0	(49) 28	(0.02) 0.01
	04/2024	KES 133,703	\$ 870	47	0	47	0.02
	04/2024 08/2024	\$ 446 PLN 17,851	KES 72,905 € 3,876	3 0	0 (194)	3 (194)	0.00 (0.07)
MBC	01/2024	CAD 846	\$ 625	0	(17)	(17)	(0.01)
	01/2024 01/2024	€ 16,086 HUF 3,160,975	17,686 8,616	0	(87) (493)	(87) (493)	(0.03) (0.17)
	01/2024	¥ 2,020,000	14,132	0	(206)	(206)	(0.07)
	01/2024 01/2024	\$ 394 64	AUD 595 EGP 2,100	12 0	0 (1)	12 (1)	0.00 0.00
	01/2024	318	€ 292	4	0	4	0.00
	01/2024 03/2024	3 PHP 235,809	PLN 10 \$ 4,214	0	0 (43)	0 (43)	0.00 (0.01)
MYI	01/2024	EGP 18,824	507	0	(44)	(44)	(0.02)
	01/2024 01/2024	€ 53 MYR 27,193	59 5,827	0	0 (107)	0 (107)	0.00 (0.04)
	01/2024	NGN 116,850	190	74	0	74	0.03
	01/2024 01/2024	PLN 746 \$ 306	189 EGP 10,285	0	(1) (10)	(1) (10)	0.00 0.00
	01/2024	16	€ 14	0	0	0	0.00
	01/2024 01/2024	896 2,212	¥ 132,056 PLN 9,188	42 124	0	42 124	0.01 0.04
	01/2024	680	ZAR 12,498	2	0	2	0.00
	02/2024 02/2024	EGP 38,449 \$ 1,877	\$ 923 CNY 13,289	2 2	(76) 0	(74) 2	(0.03) 0.00
	02/2024	431	EGP 14,958	0	(26)	(26)	(0.01)
	03/2024 03/2024	CNH 2,444 MXN 5,212	\$ 339 295	0	(6) (9)	(6) (9)	0.00 0.00
	03/2024	\$ 11,550	IDR 177,777,105	0	(22)	(22)	(0.01)
	06/2024 06/2024	KRW 2,500 \$ 697	\$ 2 MXN 12,162	0	0	0	0.00 0.00
RBC	01/2024	5,530	BRL 26,892	6	0	6	0.00
	01/2024 04/2024	270 MXN 835	MXN 4,630 \$ 47	2	0 (1)	2 (1)	0.00 0.00
SCX	01/2024	\$ 1,458	BRL 7,181	20	O´	20	0.01
	01/2024 01/2024	0 7,139	EGP 13 MYR 33,344	0 138	0	0 138	0.00 0.05
	01/2024	142	NGN 116,724	0	(26)	(26)	(0.01)
	01/2024 02/2024	441 MYR 1,517	ZMW 10,814 \$ 332	0	(21) 0	(21) 0	(0.01) 0.00
	02/2024	\$ 114	KES 18,183	0	0	0	0.00
	02/2024 03/2024	328 CNH 2,399	MYR 1,521 \$ 331	4 0	0 (7)	4 (7)	0.00 0.00
	03/2024	\$ 2,849	THB 98,480	55	0	55	0.02
	03/2024 06/2024	220 KES 68,980	TWD 6,940 \$ 449	10 33	0	10 33	0.00 0.01
SOG	01/2024	\$ 147	EGP 4,785	0	(5)	(5)	0.00
	02/2024 03/2024	5,003 1,288	RON 22,945 CZK 29,037	89 8	0	89 8	0.03 0.00
CCD	03/2024	106	TWD 3,347	5	0	5	0.00
SSB	01/2024 03/2024	CLP 5,057,673 \$ 4,547	\$ 5,721 IDR 71,097,847	0 63	(66) 0	(66) 63	(0.02) 0.02
TOD	03/2024	3,722	PHP 207,275	20	0	20	0.01
TOR	01/2024 01/2024	HUF 427,806 \$ 1,480	\$ 1,124 ¥ 217,167	0 61	(109) 0	(109) 61	(0.04) 0.02
IIAC	03/2024	CNH 1,160	\$ 161	0	(3)	(3)	0.00
UAG	01/2024 01/2024	€ 1,289 £ 2,193	1,414 2,776	0	(10) (20)	(10) (20)	0.00 (0.01)
	01/2024	HUF 960,337	2,558	0	(210)	(210)	(0.07)
	01/2024 01/2024	¥ 3,144,000 \$ 6,927	21,326 HUF 2,571,155	0 482	(1,035) 0	(1,035) 482	(0.37) 0.17
	01/2024	890	NOK 9,498	45	0	45	0.02
	01/2024	ZAR 154,191	\$ 8,078	0	(343)	(343)	(0.12)
	03/2024	CZK 30,600	1,375	8	0	8	0.00

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,173	\$ 1,288	\$ 0	\$ (9)	\$ (9)	0.00
	01/2024	INR 138,619	1,661	0	(4)	(4)	0.00
	01/2024	\$ 2,854	€ 2,569	2	(18)	(16)	(0.01)
BRC	01/2024	509	THB 17,888	16	0	16	0.01
	02/2024	TRY 50,496	\$ 1,611	0	(24)	(24)	(0.01)
CBK	01/2024	€ 19	21	0	0	0	0.00
	01/2024	HUF 148,036	429	1	0	1	0.00
	01/2024	¥ 321,277	2,275	0	(5)	(5)	0.00
	01/2024	MXN 20,510	1,210	0	(1)	(1)	0.00
	01/2024	\$ 99	BRL 487	2	0	2	0.00
	01/2024	4,965	€ 4,595	112	0	112	0.04
	01/2024	390	£ 310	5	0	5	0.00
	01/2024	1	HUF 455	0	0	0	0.00
	01/2024	351	RON 1,604	5	0	5	0.00
	01/2024	12	ZAR 235	0	0	0	0.00
	02/2024	BRL 489	\$ 99	0	(2)	(2)	0.00
	02/2024	\$ 1,204	MXN 20,510	1	0	1	0.00
FAR	01/2024	BRL 0	\$ 0	0	0	0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
GLM	01/2024	MYR 2,016	\$ 434	0	(5)	(5)	0.00
	01/2024	\$ 2,444	CNY 17,257	0	(6)	(6)	0.00
	01/2024	935	CZK 20,693	0	(9)	(9)	0.00
	01/2024	433	MYR 2,016	6	0	6	0.00
	01/2024	2,897	PLN 11,581	48	0	48	0.02
	02/2024	TRY 33,598	\$ 1,089	0	(18)	(18)	(0.01)
	02/2024	\$ 435	MYR 2,016	6	0	6	0.00
JPM	01/2024	BRL 487	\$ 100	0	0	0	0.00
	01/2024	TRY 774	26	0	0	0	0.00
MBC	01/2024	\$ 26,618	€ 24,211	134	0	134	0.05
	01/2024	1,192	MXN 20,510	19	0	19	0.01
	01/2024	5	TRY 161	0	0	0	0.00
MYI	01/2024	13,757	€ 12,516	72	0	72	0.02
661/	01/2024	43	PLN 171	0	0	0	0.00
SCX	01/2024	19	CNY 138	0	0	0	0.00
SOG	01/2024	IDR 5,170,544	\$ 333	0	(3)	(3)	0.00
UAG	01/2024	HUF 913,322	2,661	22	0	22	0.01
	01/2024	\$ 0	CZK 8	0	0	0	0.00
	01/2024	238	£ 188	2	0	2	0.00
	01/2024	140	PLN 560	2	0	2	0.00
	01/2024	797	ZAR 14,794	11	0	11	0.00
				\$ 466	\$ (104)	\$ 362	0.13

As at 31 December 2023, the Institutional GBP (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered	Currer be Rec		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	19	£	15	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024		6	THB	223	0	0	0	0.00
CBK	01/2024	¥	4,029	\$	29	0	0	0	0.00
	01/2024	MXN	255		15	0	0	0	0.00
	01/2024	TRY	47		2	0	0	0	0.00
	01/2024	\$	8	£	7	0	0	0	0.00
	01/2024		0	HUF	9	0	0	0	0.00
	01/2024		0	ZAR	3	0	0	0	0.00
	02/2024		15	MXN	255	0	0	0	0.00
GLM	01/2024	MYR	25	\$	5	0	0	0	0.00
	01/2024	\$	31	CNY	220	0	0	0	0.00
	01/2024		12	CZK	262	0	0	0	0.00
	01/2024		5	MYR	25	0	0	0	0.00
	01/2024		38	PLN	152	1	0	1	0.00
	02/2024	TRY	478	\$	15	0	0	0	0.00
	02/2024	\$	5	MYR	25	0	0	0	0.00
JPM	01/2024	TRY	557	\$	19	0	0	0	0.00
	01/2024	\$	1	TRY	45	0	0	0	0.00
MBC	01/2024		15	MXN	255	0	0	0	0.00
MYI	01/2024	£	11	\$	14	0	0	0	0.00
	01/2024	\$	37	€	34	0	0	0	0.00
	01/2024		52	£	41	1	0	1	0.00
SCX	01/2024	HUF	1,823	\$	5	0	0	0	0.00
	01/2024	INR	1,743		21	0	0	0	0.00
	01/2024	\$	0	CNY	2	0	0	0	0.00
	01/2024		135	£	107	1	0	1	0.00
SOG	01/2024	IDR	50,560	\$	3	0	0	0	0.00
SSB	01/2024	\$	14	€	12	0	0	0	0.00

(2.03)

\$ (5,738)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unro Appreci (Deprec	ation/	% of Net Assets
UAG	01/2024	HUF 11,167	\$ 33	\$ 0	\$ 0	\$	0	0.00
	01/2024	\$ 0	CZK 0	0	0		0	0.00
	01/2024	331	£ 262	2	0		2	0.00
	01/2024	2	PLN 7	0	0		0	0.00
	01/2024	10	ZAR 184	0	0		0	0.00
				\$ 5	\$ 0	\$	5	0.00

Total OTC Financial Derivative Instruments

DESCRIPTION	PAR (0005)	FA VAL (00	
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A.			
10.942% due 28/04/2026	COP 100,000	\$	26 0.01
11.679% due 12/05/2025	1,420,000		65 0.13
12.950% due 08/03/2026	1,800,246		83 0.17
13.183% due 06/06/2026	1,772,000		82 0.17
13.455% due 13/06/2025	1,172,000		12 0.11
13.456% due 07/06/2025	1,189,000		16 0.11
13.456% due 09/06/2025	397,000		0.04
13.501% due 13/12/2024	1,000,000		64 0.09
15.389% due 21/02/2024	289,500		76 0.03
Bancolombia S.A.			
5.917% due 27/01/2024	1,311,000		38 0.12
10.388% due 20/04/2026	2,361,700		09 0.22
13.320% due 08/06/2025	540,000		42 0.05
13.456% due 14/06/2025	2,146,000		70 0.20
13.637% due 14/12/2024	1,432,000		75 0.13
16.137% due 01/09/2024	561,000	14	48 0.05
BBVA Colombia S.A.	F30.000		42 0.05
13.093% due 28/04/2026	520,000		42 0.05
13.229% due 10/05/2026	224,000		61 0.02
13.365% due 04/05/2026	327,000		88 0.03
14.460% due 13/01/2024	543,100		40 0.05
Total Certificates of Deposit		\$ 5,04	1.78
Total Investments		\$ 278,42	25 98.46
Other Current Assets & Liabilities		\$ 4,36	65 1.54
Net Assets		\$ 282,79	90 100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Security with an aggregate fair value of \$5,239 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$7,361 (31 December 2022: \$4,974) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$5,780 (31 December 2022: \$5,521) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 250,859	\$ 14,084	\$ 264,943
Investment Funds	208	628	0	836
Repurchase Agreements	0	6,274	0	6,274
Financial Derivative Instruments(3)	32	1,297	0	1,329
Deposits with Credit Institutions	0	5,043	0	5,043
Totals	\$ 240	\$ 264,101	\$ 14,084	\$ 278,425

Schedule of Investments PIMCO Emerging Markets Opportunities Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 180,287	\$ 1,313	\$ 181,600
Investment Funds	14,173	624	0	14,797
Repurchase Agreements	0	706	0	706
Financial Derivative Instruments(3)	126	3,194	(7)	3,313
Deposits with Credit Institutions	0	0	137	137
Totals	\$ 14,299	\$ 184,811	\$ 1,443	\$ 200,553

Ouated Drices in

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.540%	29/12/2023	02/01/2024	\$ (5,269)	\$ (5,271)	(1.86)
Total Reverse Repurchase Agreements					\$ (5,271)	(1.86)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Country	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾
AZD	\$ 20	\$ 0	\$ 20	\$ (17)	\$ 0	\$ (17)
BOA	323	(610)	(287)	(2,672)	2,460	(212)
BPS	158	0	158	(2,204)	1,480	(724)
BRC	(3,336)	3,320	(16)	(334)	510	176
CBK	115	(350)	(235)	(169)	10	(159)
CLY	N/A	N/A	N/A	(239)	0	(239)
DUB	(238)	0	(238)	653	(650)	3
FAR	(92)	0	(92)	N/A	N/A	N/A
GLM	(974)	1,080	106	(338)	440	102
GST	2	0	2	203	(260)	(57)
HUS	N/A	N/A	N/A	(8)	, O	(8)
IND	(113)	80	(33)	(94)	340	246
JPM	20	0	20	224	0	224
MBC	(678)	570	(108)	847	(804)	43
MYC	(5)	0	(5)	84	0	84
MYI	(255)	20	(235)	(104)	281	177
RBC	7	0	7	(4)	0	(4)
SCX	292	0	292	922	(790)	132
SOG	94	0	94	86	0	86
SSB	17	0	17	630	(630)	0
TOR	(51)	0	(51)	151	0	151
UAG	(1,044)	710	(334)	251	(420)	(169)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	86.38	54.96
Transferable securities dealt in on another regulated market*	7.31	32.75
Other transferable securities	N/A	0.83
Investment funds	0.30	7.21
Repurchase agreements	2.22	0.34
Financial derivative instruments dealt in on a regulated market	(0.09)	0.34
Centrally cleared financial derivative instruments	2.59	2.31
OTC financial derivative instruments	(2.03)	(1.04)
Certificates of deposit	1.78	0.07
Reverse repurchase agreements	(1.86)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	N/A	0.49
Angola	1.37	N/A
Baĥamas	N/A	0.37
Belarus	N/A	0.08
Brazil	2.68	2.65
Cameroon	0.23	N/A
Cayman Islands	1.15	0.70
Chile	3.95	N/A
China	0.02	0.02
Colombia	0.52	N/A
Congo	0.17	0.27
Costa Rica	0.31	N/A
Czech Republic	1.43	N/A
Denmark	0.00	2.08
Dominican Republic	3.91	1.52
Ecuador	1.38	N/A
Egypt	1.36	N/A
Ghana	N/A	0.48
Guatemala	0.33	N/A
Hong Kong	0.47	N/A
Hungary	0.83	N/A
India	0.17	N/A
Ireland	2.15	3.14
Israel	2.57	2.82
lvory Coast	0.26	0.45
Jamaica	0.23	N/A
Jersey, Channel Islands	N/A	1.29
Kenya	0.41	N/A
Luxembourg	0.43	1.19
Mexico	6.82	4.32
Netherlands	0.42	2.16
Pakistan	0.47	N/A
Panama	0.16	N/A
Peru	3.24	3.18
Poland	8.42	1.16
Romania	1.80	N/A
Russia	N/A	0.05
Serbia	0.04	0.05
South Africa	6.45	5.04
South Korea	0.20	N/A
Supranational	0.19	N/A
Tanzania	0.78	N/A
Tunisia	0.93	0.09
Turkey	1.24	0.91
Ukraine	0.75	N/A
United Arab Emirates	0.19	0.26
United Kingdom	0.61	1.36
United States	18.29	20.18
Uzbekistan	0.47	0.62
Virgin Islands (British)	N/A	1.24
Zambia	0.18	N/A
Short-Term Instruments	15.71	30.37
Investment Funds	0.30	7.21
Repurchase Agreements	2.22	0.34
Financial Derivative Instruments Dealt in on a Regulated Market	(0)	
Futures	(0.09)	0.34
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.08
Interest Rate Swaps	2.59	2.23
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.13	0.29
Written Options		
Foreign Currency Options	(0.69)	N/A
Interest Rate Swaptions	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.06)	(0.42)
Cross-Currency Swaps	0.14	0.04
Interest Rate Śwaps	(0.01)	0.12
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	(1.66)	(1.81)
Hedged Forward Foreign Currency Contracts	0.13	0.75
Certificates of Deposit	1.78	0.07
Other Current Assets & Liabilities	1.54	2.23
Net Assets	100.00	100.00
THE FRANCIS	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES AZERBAIJAN				Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050 DKK 1.500% due 01/10/2053	0		0.00	CORPORATE BONDS & NOTES FORESEA Holding S.A. 7.500% due 15/06/2030 € 14	\$ 13	0.06
CORPORATE BONDS & NOTES	adina D	۸		Nykredit Realkredit A/S				Sberbank of Russia Via SB Capital S.A.		
SOCAR Turkey Enerji AS Via Steas Fui 7.230% due 17/03/2026 \$		\$ 199	1.00	1.000% due 01/10/2050 1.000% due 01/10/2053	0		0.00	5.250% due 23/05/2023 ^(h) 200		0.06
BRAZIL				1.500% due 01/10/2053	0		0.00	Total Luxembourg		0.26
CORPORATE BONDS & NOTES				Realkredit Danmark A/S 1.000% due 01/10/2050	0	0	0.00	MALAYSIA		
Banco do Brasil S.A.				1.500% due 01/10/2053	0	0	0.00	SOVEREIGN ISSUES		
8.500% due 29/07/2026 MXN Odebrecht Oil & Gas Finance Ltd.	2,000	111	0.55	Total Denmark			0.00	Malaysia Government International Bond	25	0.40
0.000% due 29/01/2024 (c)(f) \$	23	1	0.01			U	0.00	4.696% due 15/10/2042 MYR 147 4.762% due 07/04/2037 66		0.18 0.07
Oi S.A. 0.000% due 25/02/2035 BRL	50	5	0.02	DOMINICAN REPUBLIC SOVEREIGN ISSUES				Malaysia Government Investment Issue	40	0.20
Vale S.A.				Dominican Republic Central Bank Note	ıc			3.990% due 15/10/2025 182 Total Malaysia		0.20
0.000% (f) Total Brazil	1,490	109 226		12.000% due 03/10/2025 DOP 3	,800		0.34	MEXICO		
		220	1.15	13.000% due 30/01/2026 Dominican Republic Government Inter	3,200 nation		0.29	CORPORATE BONDS & NOTES		
CAYMAN ISLANDS CORPORATE BONDS & NOTES				11.250% due 15/09/2035	3,000	149	0.75	Urbi Desarrollos Urbanos S.A.B. de C.V.		
Interoceanica Finance Ltd.				13.625% due 03/02/2033 13.625% due 10/02/2034	200		0.84 0.02	8.790% due 09/12/2014 ^ MXN 5,000	0	0.00
0.000% due 30/11/2025 (c) \$	10	9	0.05	Total Dominican Republic			2.24	SOVEREIGN ISSUES		
CHILE				ECUADOR				Mexico Government International Bond 2.750% due 27/11/2031 (e) 1,089	57	0.28
SOVEREIGN ISSUES				SOVEREIGN ISSUES				3.000% due 03/12/2026 (e) 3,991	219	1.10
Bonos de la Tesoreria de la Republica			0.24	Ecuador Government International Bo				5.750% due 05/03/2026 2,000 7.500% due 03/06/2027 2,100		0.55 0.59
3.400% due 01/10/2039 CLP 3 5.000% due 01/10/2028 25	50,000	47 283		3.500% due 31/07/2035 \$ 6.000% due 31/07/2030	39 110		0.07 0.26			2.52
5.300% due 01/11/2037 5.800% due 01/10/2034	5,000 15,000	6 136	0.03	Total Ecuador			0.33	Total Mexico	502	2.52
6.000% due 01/04/2033	25,000	150	0.75	HUNGARY				PERU		
Total Chile		622	3.12	SOVEREIGN ISSUES				CORPORATE BONDS & NOTES		
CHINA				Hungary Government International Bo		4.0	0.00	Banco de Credito del Peru S.A. 4.650% due 17/09/2024 PEN 1,230	322	1.61
CORPORATE BONDS & NOTES				4.750% due 24/11/2032 HUF 6 6.750% due 22/10/2028	,200 1,200		0.08	Credicorp Capital Sociedad Titulizadora S.A.		0.00
Flourish Century 6.600% due 04/02/2022 ^(i) \$	200	18	0.09	Total Hungary		29	0.15	10.100% due 15/12/2043 700		0.96 2.57
SOVEREIGN ISSUES				IRELAND				SOVEREIGN ISSUES		
China Government International Bon	d			ASSET-BACKED SECURITIES				Fondo MIVIVIENDA S.A.		
2.750% due 17/02/2032 CNY 3.020% due 27/05/2031	30 600		0.02 0.44	Black Diamond CLO DAC 4.853% due 20/01/2032 €	60	67	0.33	7.000% due 14/02/2024 130		0.18
3.020 /0 duc 21/03/2031	000		0.46	Carlyle Global Market Strategies Euro			0.55	Total Peru	548	2.75
Total China		110	0.55	4.752% due 15/11/2031	100	109	0.55	POLAND		
COLOMBIA				Harvest CLO DAC 4.566% due 26/06/2030	66	72	0.36	SOVEREIGN ISSUES Poland Government International Bond		
CORPORATE BONDS & NOTES						248	1.24	1.250% due 25/10/2030 PLN 50		0.05
Empresas Publicas de Medellin ESP 7.625% due 10/09/2024 COP 54	10 000	12/	0.67	CORPORATE BONDS & NOTES				1.750% due 25/04/2032 100 2.500% due 25/07/2027 770	181	0.10 0.91
	+0,000	134	0.07	Alfa Bank AO Via Alfa Bond Issuance P				6.000% due 25/10/2033 200 7.500% due 25/07/2028 600		0.27 0.84
SOVEREIGN ISSUES	Dond			9.350% due 06/08/2022 ^ RUB 33 Total Ireland	3,000		0.06	Total Poland		2.17
	23,700		0.38			233	1.50	ROMANIA		
	76,600 53,000	151 33		ISRAEL SOVEREIGN ISSUES				SOVEREIGN ISSUES		
Financiera de Desarrollo Territorial S.			0.17	Israel Government International Bond				Romania Government International Bond		
7.875% due 12/08/2024	12,000	2 63	0.01	5.000% due 30/10/2026 €	200	226	1.13	4.250% due 28/04/2036 RON 100 6.375% due 18/09/2033 € 100		0.09 0.59
Total Colombia		397		JERSEY, CHANNEL ISLANDS				Total Romania	135	0.68
				CORPORATE BONDS & NOTES				SOUTH AFRICA		
CZECH REPUBLIC SOVEREIGN ISSUES				Corsair International Ltd.	100	110	0 55	CORPORATE BONDS & NOTES		
Czech Republic Government Internati	ional Bo			8.802% due 28/01/2027	100	110	0.55	Development Bank of Southern Africa 8.600% due 21/10/2024 (i) ZAR 3,200	174	0.87
2.000% due 13/10/2033 CZK 2.500% due 25/08/2028	400 1,900	15	0.07 0.41	LUXEMBOURG				Eskom Holdings SOC Ltd.		
Total Czech Republic	1,500		0.41	COMMON STOCKS	HARES			7.850% due 02/04/2026 5,000		1.33 2.20
DENMARK				DrillCo Holding Lux S.A. (b)	311	8	0.04	COMPREIGNACEMENT	1110	2.20
CORPORATE BONDS & NOTES				DrillCo Holding Lux S.A. (b)(i)	787		0.10	SOVEREIGN ISSUES	1	
Jyske Realkredit A/S				Total Common Stocks		27	0.14	South Africa Government International Bond 2.000% due 31/01/2025 (e) 2,683	144	0.72
1.500% due 01/10/2053 DKK	0	0	0.00					8.000% due 31/01/2030 3,500	176	0.88

SOUTH KOREA 1.533 7.68 25.075.08 in 2.500.7038 3.75% the 2.75% the 2.500.7038 3.75% the 2.75%	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIF VALUE (000S		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
SOUTH KOREA 1,533 7.68 S.075% due 250/20047 S.075% due 250/2	10.500% due 21/12/2026	ZAR	13,500			NON-AGENCY MORTGAGE-BACKED SECL	IRITIES					
SOUTH NOREA SAPE	Total South Africa						\$ 0	0.00	(0.200)% due	•		1.42
CORPORATE BONDS & NOTES	COUTH KODEA						ıst			10,000	/1	0.3
Statistical Power Co. Ltd.		EC					5	0.02	11/03/2024 (c)(d)	30,000	213	1.0
SA75% due 2109/2026 \$ 200 202 1.01 Sear Steams Structured Products, Inc. Trust \$ 3,993% due 2610/2026 12 9 0.04 10.01/2026 (c)d 0.000 7.1 0.0024 0.0							125	0.63		10.000	71	0.30
Cligroup Mortgage Loan Trust 1			200	202	1.01			0.04	(0.144)% due	•		
Second Concentment International Bond 1									(0.024)% due	•		
Trailing Content Con									22/01/2024 (c)(d)	10,000		
3.350% due 17.006/2033 1 0 1 0.01				0	0.00					-	3,203	10.5
Through Certificates	3.350% due 17/06/2033						2	0.01		.S		
NON-AGENCY MORTGAGE-BACKED SECURITIES 18,000 127 0.64 10,000 127 0.64 10,000 127 0.64 10,000 127 0.64 10,000 127 0.64 10,000 127 0.64 10,000 127 0.65 10,000 127 0.64 10,000 127 0.64 10,000 127 0.65 10,000 127 0.64 10,000 127 0.65 128 129			5							/IVR 570	12/	0.62
Non-AGENCY MORTGAGE-BACKED SECURITIES					0.01		1	0.01		VIII 370	124	0.0
Harbour Energy PLC 6.120% due 2801/20054 £ 100 127 0.64							F.	0.20		410	89	0.4
Harbour Energy PLC 6.110% due 2507/2045 27 21 0.10 0.10% due 2507/2045 27 21 0.10 0.10% due 2507/2045 27 0.10% due 2507/2045 0.10% due 2507/2033 0.10% due 2507/2045 0.10% due 2507/2033 0.10% due 2507		BACK	ED SEC	URITIES		4.699% due 25/12/2034 3				3,100	669	3.3
Control of the State		f	100	127	0.64		21	0.10			882	
Residential Accredit Loans, Inc. Trust 5,79% due 25/10/2035 \$ 34 \$ 35 \$ 0.17 \$ 5,79% due 25/10/2035 \$ 3 4 \$ 35 \$ 0.17 \$ 5,79% due 25/10/2035 \$ 3 4 \$ 35 \$ 0.17 \$ 5,79% due 25/10/2035 \$ 3 4 \$ 35 \$ 0.17 \$ 5,79% due 25/10/2035 \$ 3 4 \$ 35 \$ 0.17 \$ 5,50% due 25/10/2035 \$ 3 4 \$ 4 \$ 0.02 \$ 5,50% due 25/10/2035 \$ 7 \$ 4 \$ 0.02 \$ 8,58% due 25/10/2037 \$ 7 \$ 6 \$ 0.03 \$ 3,78% due 25/10/2037 \$ 7 \$ 7 \$ 6 \$ 0.03 \$ 3,78% due 25/10/2037 \$ 7 \$ 7 \$ 6 \$ 0.03 \$ 3,78% due 25/10/2037 \$ 7 \$ 7 \$ 7 \$ 6 \$ 0.03 \$ 3,78% due 25/10/2037 \$ 7					0.0 .		26	. 0.43	II C TDEACHDY BILLS	-		
Rear Steams Asset-Backed Securities Trust 5,789% due 25/01/2035 \$ 34 35 0.17							00	0.43				
5.788% due 25/01/2035 \$ 34 35 0.17 Citigroup Mortgage Loan Trust 5.50% due 25/01/2035 7 4 0.02 Countrywide Asset-Backed Certificates Trust 3.858% due 25/01/2037 7 6 0.03 Credit-Based Asset Servicing & Securitation Trust 5.50% due 25/01/2037 45 26 0.13 S.550% due 25/01/2037 45 26 0.13 S.560% due 25/01/2038 25/01/2037 45 26 0.13 S.700% due 25/01/2036 2 1 0.01 S.560% due 25/01/2038 25/			ioe Twie	4			36	0.18	16/04/2024 (c)(d)	\$ 200	197	0.9
5.550% due 25/07/2045 7 4 0.02 Countrywide Asset-Backed Certificates Trust 5.990% due 25/07/2037 42 40 0.20 6.595% due 25/07/2037 42 40 0.20 6.595% due 25/07/2037 5 4 3 0.27 Fieldstone Mortagae Investment Trust 5.590% due 25/07/2037 45 0.01 5.690% due 25/07/2037 45 0.01 6.695% due 25/07/2033 13 13 13 0.01 Morgan Stanley Dean Witter Capital, Inc. Trust 6.200% due 25/07/2033 13 13 13 0.05 Morgan Stanley Dean Witter Capital, Inc. Trust 6.200% due 25/07/2037 5 5 4 3 0.01 6.255% due 25/07/2037 10 0 10 0.05 6.265% due 25/07/2037 10 0 10 0.05 6.265% due 25/07/2037 13 0 0.01 6.265% due 25/07/2037 13 1 18 8 0.01 6.265% due 25/07/2037 13 1 18 8 0.01 6.265% due 25/07/2037 13 1 8 0.01 6.266% due 25/07/2037 10 0 10 0.05 6.266% due 25/07/2037 10 0 10 0	5.788% due 25/01/2035	\$			0.17				23/01/2024 (c)(d)	200	199	1.0
Countrywide Asset-Backed Certificates Irust 5,959% due 25/01/2037 42 40 0.20 6,595% due 25/11/2035 54 53 0.27 Total United States 906 4.54 5.605% due 25/11/2035 5 4 53 0.27 Total United States 906 4.54 5.605% due 25/11/2036 2 1 0.01 Fieldstone Mortgage Investment Trust 5,590% due 25/01/2036 71 50 0.25 Total United States 5 evicing & Securitization Trust 5,550% due 25/01/2037 45 26 0.13 3,75% due 0.26/06/2037 (e) UYU 697 18 0.09 30/01/2024 (c)(d) 500 499 2 5.505% due 25/01/2037 4 3 0.01 Total Uruguay Government International Bond 3,700% due 25/01/2036 2 1 0.01 Viruguay Sovernment International Bond 3,700% due 25/01/2036 2 1 0.01 Viruguay Sovernment International Bond 4,646% due 25/11/2035 2 3 2 0.01 Total Uruguay 2 2 0.01 Total Short-Term Instruments 5,339% due 25/05/2033 13 13 0.06 New Century Home Equity Loan Trust 5,830% due 25/03/2033 13 13 0.06 New Century Home Equity Loan Trust 5,830% due 25/03/2033 13 13 0.06 New Century Home Equity Loan Trust 5,830% due 25/03/2037 4 3 0.01 Short-Term Instruments 5,800% due 25/03/2037 4 3 0.01 Short-Term Instruments 5,800% due 25/03/2033 13 13 0.06 New Century Home Equity Loan Trust 5,800% due 25/03/2033 13 13 0.06 New Century Home Equity Loan Trust 5,800% due 25/03/2033 13 13 0.06 New Century Home Equity Loan Trust 5,800% due 25/03/2033 13 18 0.04 New Century Home Equity Loan Trust 5,800% due 25/03/2033 13 18 0.04 New Century Home Equity Loan Trust 5,800% due 25/03/2033 13 18 0.04 New Century Home Equity Loan Trust 5,800% due 25/03/2033 13 18 0.04 New Century Home Equity Loan Trust 5,800% due 25/03/2037 4 3 0.01 New Century Home Equity Loan Trust 5,800% due 25/03/2037 4 3 0.01 New Century Home Equity Loan Trust 5,800% due 25/03/2037 4 3 0.01 New Century Home Equity Loan Trust 5,800% due 25/03/2037 4 3 0.01 New Century Home Equity Loan Trust 5,800% due 25/03/2037 5 4 0.04 New Century Home Equity Loan Trust 5,800% due 25/03/2037 5 5 47 0.24 New Century Home Equity Loan Trust 5,800% due 25/03/2037 5 5 47 0.24 New Century Home Equity Loan Trust 5,800% due 25/03/2037 5 5 47 0	5.530% due 25/07/2045				0.02	WaMu Mortgage Pass-Through Certificates 3.858% due 25/02/2037 7		0.03	29/02/2024 (c)(d)	500	496	2.4
Caredit-Based Asset Servicing & Securitization Trust		ertitic			0.20		422	2.11		1 100	1 093	5.46
5.590% due 25/11/2036	6.595% due 25/11/2035			53	0.27	Total United States	906	4.54	5.405% due	1,100	1,055	J.+(
Soveriging Sov		& Sec				URUGUAY				500	497	2.49
Original Government International Bond 3,700% due 25/01/2037 45 26 0.13 3,700% due 26/06/2037 (e) UYU 697 18 0.09 30/01/2024 (c)(d) 200 199 1.	Fieldstone Mortgage Investn	nent T				SOVEREIGN ISSUES				500	499	2.50
5.560% due 25/01/2037			71	50	0.25	Uruguay Government International Bond				200	100	1.00
Total Uruguay Total Short-Term Instruments Total Transferable Securities Shares Total Transferable Securities S			45	26	0.13				30/01/2024 (C)(u)	200 _		
Solution College Col						` '			Total Short-Term Instruments	-		
Morgan Stanley ABS Capital, Inc. Trust SOVEREIGN ISSUES SAMES	HSI Asset Loan Obligation Tr	ust				· ·		0.11		-		
5.530% due 25/05/2037 3 2 0.11 6.235% due 25/01/2035 23 22 0.11 6.265% due 25/03/2034 43 43 0.22 Morgan Stanley Dean Witter Capital, Inc. Trust 6.820% due 25/02/2033 13 13 0.06 New Century Home Equity Loan Trust 5.830% due 25/05/2036 6 6 0.03 Saxon Asset Securities Trust 5.780% due 25/05/2037 10 10 0.05 Soundview Home Loan Trust 5.550% due 25/06/2037 4 3 0.01 5.640% due 25/07/2037 55 47 0.24 Structured Asset Securities Corp. Mortgage Loan Trust 5.690% due 25/10/2037 131 82 0.41 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21 Manu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21		lua T		1	0.01					-	,	
6.235% due 25/01/2035 23 22 0.11 6.265% due 25/03/2034 43 43 0.22 11.000% due 17/06/2024 ZMW 500 20 0.10 6.265% due 25/03/2034 43 0.22 12.000% due 04/07/2025 500 18 0.09 PIMCO Specialty Funds Ireland p.l.c PIMCO China Bond Fund (g) 15,103 205 1. Saxon Asset Securities Trust 5.780% due 25/05/2037 10 10 0.05 5.50% due 25/05/2037 4 3 0.01 5.640% due 25/07/2037 55 47 0.24 Structured Asset Securities Corp. Mortgage Loan Trust 5.690% due 25/10/2037 131 82 0.41 Value 25/10/2037 49 42 0.21 PARAN TREASURY BILLS 11.000% due 17/06/2024 ZMW 500 20 0.10 18 0.09 PIMCO Specialty Funds Ireland p.l.c PIMCO China Bond Fund (g) 15,103 205 1. PIMCO US Dollar Short-Term Floating NAV Fund (g) 10,616 106 0. O. Short-Term Floating NAV Fund (g) 10,616 106	5.530% due 25/05/2037	, IIIC. I		2	0.01				INVESTMENT FUNDS	SHARES		
Morgan Stanley Dean Witter Capital, Inc. Trust 6.820% due 25/02/2033 13 13 0.06 New Century Home Equity Loan Trust 5.830% due 25/05/2036 6 6 0.03 Saxon Asset Securities Trust 5.780% due 25/09/2037 10 10 0.05 Soundview Home Loan Trust 5.550% due 25/06/2037 4 3 0.01 5.640% due 25/07/2037 55 47 0.24 Structured Asset Securities Corp. Mortgage Loan Trust 5.690% due 25/10/2037 131 82 0.41 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21										SCHEMES		
6.820% due 25/02/2033 13 13 0.06 New Century Home Equity Loan Trust 5.830% due 25/05/2036 6 6 0.03 Saxon Asset Securities Trust 5.780% due 25/09/2037 10 10 0.05 Soundview Home Loan Trust 5.550% due 25/05/2037 4 3 0.01 5.640% due 25/07/2037 55 47 0.24 Structured Asset Securities Corp. Mortgage Loan Trust 5.690% due 25/10/2037 131 82 0.41 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21		Capit			0.22				PIMCO Specialty Funds			
5.830% due 25/05/2036	6.820% due 25/02/2033		13	13	0.06	Total Zambia		0.15	Ireland p.l.c PIMCO	45.400	205	4.0
Saxon Asset Securities Trust 5.780% due 25/09/2037 10 10 0.05 Soundview Home Loan Trust 5.550% due 25/06/2037 4 3 0.01 5.640% due 25/07/2037 55 47 0.24 Structured Asset Securities Corp. Mortgage Loan Trust 5.690% due 25/10/2037 131 82 0.41 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21		oan Tr		6	0.03					15,103	205	1.03
Soundview Home Loan Trust 5.550% due 25/06/2037			O	O	0.03							
Soundview Home Loan Trust Soundview Home Loan Trust S.550% due 25/06/2037 4 3 0.01 S.640% due 25/07/2037 55 47 0.24 Structured Asset Securities Corp. Mortgage Loan Trust S.690% due 25/10/2037 131 82 0.41 S.690% due 25/10/2037 131 82 0.41 S.690% due 25/10/2037 49 42 0.21 S.690% due 25/10/2037 49 40 20 20 20 20 20 20 20			10	10	0.05		1.999	10.02		10.515	105	0.5
5.640% due 25/07/2037 55 47 0.24 Structured Asset Securities Corp. Mortgage Loan Trust 5.690% due 25/10/2037 131 82 0.41 WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21 JAPAN TREASURY BILLS JAPAN TREASURY BILLS JAPAN TREASURY BILLS US Dollar Short			4	3	0.01		.,,555	10102	NAV Fund (g)	10,616		
5.690% due 25/10/2037 131 82 0.41 WaMu Asset-Backed Certificates WaMu Trust 5710% due 25/05/2037 49 42 0.21 JAPAN TREASURY BILLS JAPAN TREASURY BILLS EXCHANGE-TRADED FUNDS PIMCO ETFs plc - PIMCO US Dollar Short										-	311	1.5
WaMu Asset-Backed Certificates WaMu Trust 5.710% due 25/05/2037 49 42 0.21 JAPAN TREASURY BILLS PIMCO ETFs plc - PIMCO US Dollar Short		Corp. N					1,055	5.29		S		
	WaMu Asset-Backed Certifica 5.710% due 25/05/2037	ates V	/aMu T 49		0.21				US Dollar Short	45.200	4 ===	
Washington Mutual Asset-Backed Certificates Trust (0.270)% due Maturity UCITS ETF (g) 15,300 1,526 7.	Washington Mutual Asset-Ba	acked	Certific	ates Trus	t		1,419	7.11	Maturity UCITS ETF (g)	15,300	1,526	7.6
4.290% due 25/10/2036 4 1 0.01 484 2.43	4.290% due 25/10/2036		4			(0.217)% due			Total Investment Funds	-	1,837	9.2
.510212021 (6)(4)						150,000	.,50-	3.33				
REPURCHASE AGREEMENTS	DEDUDCHASE ACREEME	NITC-										

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 158	U.S. Treasury Notes 0.250% due 31/10/2025	\$ (161)	\$ 158	\$ 158	0.79
Total Repurchase Agreements							\$ 158	\$ 158	0.79

⁽¹⁾ Includes accrued interest.

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1	\$ 5	0.03
U.S. Treasury 5-Year Note March Futures	Long	03/2024	2	0	0.00
				\$ 5	0.03
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 5	0.03

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)					
				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 4,800	\$ (16)	(0.08)

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 600	\$ 12	0.06
Pay	1-Day INR-MIBOR Compounded-OIS	6.600	20/12/2033	INR 5,930	1	0.01
Receive	1-Day INR-MIBOR Compounded-OIS	6.621	20/12/2028	8,869	(2)	(0.01)
Receive	1-Day INR-MIBOR Compounded-OIS	6.625	20/12/2025	23,134	(1)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.232	05/10/2025	¥ 150,000	(2)	(0.01)
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	0.350	21/03/2026	155,000	(3)	(0.01)
Receive	1-Day SGD-SIBCSORA Compounded-OIS	3.322	20/12/2028	SGD 84	(1)	0.00
Pay	1-Day THB-THORON Compounded-OIS	2.770	20/12/2028	THB 1,579	0	0.00
Pay ⁽³⁾	1-Day THB-THORON Compounded-OIS	3.000	20/03/2034	217	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	\$ 1,450	42	0.21
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	65	(8)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.500 3.684	20/12/2033	90 100	(7) (1)	(0.03)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.735	03/01/2034	100		(0.01) 0.01
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750	07/08/2033 20/12/2028	700	2 9	0.01
	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	(8)	(0.04)
Pay Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	400	2	0.04)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	(3)	(0.01)
ay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	10	0.05
ay 'ay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	100	6	0.03
Pay	1-Year BRL-CDI	9.830	02/01/2026	BRL 2,200	1	0.03
Receive	1-Year BRL-CDI	9.946	04/01/2027	400	Ö	0.00
Receive	1-Year BRL-CDI	10.164	02/01/2026	300	Ō	0.00
Receive	1-Year BRL-CDI	10.491	02/01/2025	800	ĺ	0.00
Receive	1-Year BRL-CDI	10.529	02/01/2026	1,000	(2)	(0.01)
ay ay	1-Year BRL-CDI	10.691	02/01/2026	1,600	5	0.03
leceive	1-Year BRL-CDI	10.768	04/01/2027	500	(2)	(0.01)
Pay	1-Year BRL-CDI	10.792	04/01/2027	3,900	17	0.08
Receive	1-Year BRL-CDI	10.872	04/01/2027	800	(4)	(0.02)
Receive	1-Year BRL-CDI	11.280	02/01/2026	90	0	0.00
ay	1-Year BRL-CDI	11.439	02/01/2029	700	3	0.02
Receive	1-Year BRL-CDI	11.773	02/01/2025	200	0	0.00
ay	1-Year BRL-CDI	12.040	01/04/2024	4,600	0	0.00
Receive	1-Year BRL-CDI	12.260	01/04/2024	4,000	0	0.00
Receive	1-Year BRL-CDI	12.350	01/07/2024	1,300	(1)	0.00
Receive	1-Year BRL-CDI	12.490	01/07/2024	1,400	(1)	0.00
Receive	1-Year BRL-CDI	12.569	02/01/2029	200	(3)	(0.01)
Pay	1-Year BRL-CDI	12.595	01/07/2024	1,200	1	0.01
Pay	1-Year BRL-CDI	13.080	01/07/2024	2,600	5	0.02
Receive Receive ⁽³⁾	1-Year BRL-CDI	13.241	02/01/2025	200	(1)	(0.01)
	3-Month CNY-CNREPOFIX	2.250 2.405	20/03/2029	CNY 2,886 918	(1) 0	(0.01) 0.00
ay Receive	3-Month CNY-CNREPOFIX 3-Month COP-IBR Compounded-OIS	4.040	20/12/2028 13/01/2031	COP 1,002,000	50	0.00
Pay	3-Month COP-IBR Compounded-OIS	4.200	18/09/2030	514,560	(10)	(0.05)
Receive	3-Month COP-IBR Compounded-OIS	7.500	15/02/2025	112,850	1	0.03)
Receive	3-Month COP-IBR Compounded-OIS	7.590	17/07/2033	475.000	2	0.01
Pay	3-Month COP-IBR Compounded-OIS	7.680	17/07/2033	799.000	(1)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	7.705	26/03/2031	548.600	(2)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	7.800	30/06/2032	112,500	0	0.00
Receive	3-Month COP-IBR Compounded-OIS	7.960	01/09/2028	540,900	(5)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	8.020	04/12/2030	235,500	(2)	(0.01)
	3-Month COP-IBR Compounded-OIS	8.190	13/06/2029	494,700	4	0.02

Pay/					Unrealised	
Receive Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate Receive	Floating Rate Index 3-Month COP-IBR Compounded-OIS	Rate 8.820%	Date 05/06/2028	Amount COP 185,700	(Depreciation) \$ (1)	Net Assets 0.00
Pay	3-Month COP-IBR Compounded-OIS	8.890	12/05/2029	269,000	4	0.00
Receive	3-Month COP-IBR Compounded-OIS	8.940	24/03/2030	291,130	(5)	(0.03)
Pay	3-Month COP-IBR Compounded-OIS 3-Month COP-IBR Compounded-OIS	9.050 9.055	02/05/2033 26/08/2026	35,360 200,000	1	0.00 0.00
Receive Receive	3-Month COP-IBR Compounded-OIS	9.055	17/03/2030	73,900	(1) (2)	(0.01)
Receive	3-Month COP-IBR Compounded-OIS	9.393	21/03/2030	172,000	(4)	(0.02)
Receive	3-Month COP-IBR Compounded-OIS	9.423	17/03/2030	218,700	(5)	(0.03)
Receive Receive	3-Month COP-IBR Compounded-OIS 3-Month ILS-TELBOR	9.470 3.792	01/07/2025 06/11/2028	285,000 ILS 270	0 (1)	0.00 0.00
Receive ⁽³⁾	3-Month KRW-KORIBOR	3.500	20/03/2029	KRW 249,007	(2)	(0.01)
Pay .	3-Month KRW-KORIBOR	3.580	20/12/2033	63,344	2	0.01
Receive Pay	3-Month KRW-KORIBOR 3-Month KRW-KORIBOR	3.700 3.820	20/12/2025 20/12/2028	257,908 295,105	(1) 4	(0.01) 0.02
Receive	3-Month ZAR-JIBAR	6.067	21/12/2026	ZAR 3,100	6	0.03
Receive	3-Month ZAR-JIBAR	6.635	04/02/2027	3,290	(3)	(0.01)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.205 7.210	22/04/2027 22/04/2027	1,200 900	1 1	0.01 0.00
Receive	3-Month ZAR-JIBAR	7.565	22/03/2026	2,900	1	0.00
Receive	3-Month ZAR-JIBAR	8.185	31/07/2026	3,500	(2)	(0.01)
Receive	3-Month ZAR-JIBAR	8.195 8.210	21/12/2026	5,500 9,000	0	0.00 0.00
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410	21/12/2026 13/07/2025	2,200	(1) (1)	0.00
Receive	3-Month ZAR-JIBAR	8.410	10/11/2028	900	(1)	0.00
Receive	3-Month ZAR-JIBAR	8.440	02/11/2028	300	0	0.00
Pay Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.500 8.650	17/10/2027 31/01/2030	8,760 200	10 0	0.05 0.00
Receive	3-Month ZAR-JIBAR	8.695	31/01/2030	1,100	(1)	(0.01)
Receive	3-Month ZAR-JIBAR	8.700	31/01/2030	1,000	(1)	(0.01)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.735 8.820	31/01/2030 31/01/2030	400 860	(1) (1)	0.00 (0.01)
Pay	3-Month ZAR-JIBAR	9.290	26/05/2028	3,100	6	0.03
Pay	3-Month ZAR-JIBAR	9.435	13/07/2033	600	1	0.00
Pay	3-Month ZAR-JIBAR	9.455 4.390	31/01/2030	1,800 AUD 260	6 4	0.03 0.02
Pay Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.390	30/12/2028 20/12/2028	840	21	0.02
Receive	6-Month CLP-CHILIBOR	3.215	14/01/2030	CLP 86,260	9	0.05
Receive ⁽³⁾	6-Month CLP-CHILIBOR	4.640	01/10/2028	245,000	1 0	0.00
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	4.995 5.240	17/07/2033 01/09/2030	15,400 37,210	(1)	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.250	20/03/2028	95,100	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.350	01/09/2030	37,500	(1)	(0.01)
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.400 5.400	01/04/2033 16/11/2033	22,100 17,400	(1) 1	0.00 0.00
Receive	6-Month CLP-CHILIBOR	5.470	01/09/2030	50,000	(2)	(0.01)
Receive	6-Month CLP-CHILIBOR	5.500	13/11/2028	15,100	0	0.00
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.550 5.631	05/06/2028 23/08/2028	81,300 56,700	5 (2)	0.02 (0.01)
Receive	6-Month CLP-CHILIBOR	5.690	01/09/2030	2,400	0	0.00
Receive	6-Month CLP-CHILIBOR	5.780	03/10/2028	19,400	(1)	0.00
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.790 5.855	06/10/2033 05/10/2033	18,000 46,000	(1) (4)	(0.01) (0.02)
Receive	6-Month CLP-CHILIBOR	5.870	11/10/2033	18,200	(2)	(0.02)
Receive	6-Month CLP-CHILIBOR	5.920	02/10/2028	36,000	(2) (2)	(0.01)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.940 5.990	20/10/2033 20/10/2033	8,000 76,260	(1) (7)	0.00 (0.04)
Receive	6-Month CLP-CHILIBOR	6.115	17/07/2025	66,200	0	0.00
Receive	6-Month CLP-CHILIBOR	6.146	30/10/2032	125,400	(13)	(0.07)
Receive	6-Month CLP-CHILIBOR	6.235 6.370	26/10/2033 29/06/2029	37,300 39,000	(4)	(0.02) 0.02
Pay Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.380	03/06/2027	116,000	4 8	0.02
Receive	6-Month CZK-PRIBOR	4.611	06/06/2028	CZK 4,390	(11)	(0.06)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 100	(11)	(0.06)
Receive Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.880 3.100	19/12/2028 20/09/2030	400 290	(8) 13	(0.04) 0.06
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	(0.02)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	600	9	0.05
Pay Pay	6-Month EUR-EURIBOR 6-Month HUF-BBR	3.329 7.330	27/10/2033 06/11/2028	100 HUF 33,500	7 4	0.04 0.02
Pay	6-Month HUF-BBR	7.610	03/11/2028	24,000	5	0.02
Receive	6-Month HUF-BBR	7.840	07/02/2033	6,600	(3) (5)	(0.01)
Receive Receive	6-Month HUF-BBR 6-Month HUF-BBR	8.740 13.600	28/04/2028 12/12/2024	15,800 5,100	(5) (1)	(0.03) 0.00
Receive	6-Month PLN-WIBOR	0.980	09/06/2030	PLN 300	14	0.00
Receive	6-Month PLN-WIBOR	2.950	13/12/2026	1,500	18	0.09
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.075 4.320	07/03/2027 09/03/2027	800 150	0 0	0.00 0.00
Receive	6-Month PLN-WIBOR	4.560	06/11/2028	340	(1)	0.00
Receive	6-Month PLN-WIBOR	4.735	09/10/2028	300	(1)	(0.01)
Receive Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.910 5.220	25/07/2027 20/03/2033	340 200	(1) (4)	0.00 (0.02)
NCCEIVE	O MORIUT EN WIDOR	J. Z Z U	2010312033	200	(**)	(0.02)

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month PLN-WIBOR	5.310%	21/03/2033	PLN 70	\$ (2)	(0.01)
Receive	6-Month PLN-WIBOR	5.340	28/03/2027	100	(1)	(0.01)
Receive	6-Month PLN-WIBOR	5.380	20/09/2025	500	1	0.00
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	570	6	0.03
Pay	6-Month PLN-WIBOR	5.520	20/03/2026	500	5	0.03
Pay	6-Month PLN-WIBOR	5.620	21/03/2026	300	3	0.02
Receive	6-Month PLN-WIBOR	6.830	19/08/2024	3,000	(5)	(0.02)
Receive	28-Day MXN-TIIE	8.714	12/12/2028	MXN 2,000	(1)	0.00
Receive	28-Day MXN-TIIE	8.728	22/05/2028	2,350	1	0.00
Pay	28-Day MXN-TIIE	9.295	30/10/2028	50	0	0.00
					\$ 149	0.75
Total Cent	trally Cleared Financial Derivative Instruments				\$ 133	0.67

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHA	ASED OPTIONS						
FOREIGN	I CURRENCY OPTIONS						
Counterp	arty Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Call - OTC USD versus JPY	¥ 167.000	05/11/2024	72	\$ 4	\$ 1	0.01
JPM	Put - OTC EUR versus PLN	PLN 4.400	22/08/2024	28	7	16	0.08
MYI	Put - OTC GBP vesrus USD	\$ 1.160	12/06/2024	760	3	2	0.01
					\$ 1/1	¢ 10	0.10

Counterparty	Description	I	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Asset
BOA	Call - OTC USD versus BRL	BRL	4.923	26/06/2024	100	\$ (4)	\$ (4)	(0.02)
	Put - OTC USD versus BRL		4.923	26/06/2024	100	(4)	(4)	(0.02)
	Call - OTC USD versus MXN	MXN	17.449	26/06/2024	100	(3)	(3)	(0.02)
	Put - OTC USD versus MXN		17.449	26/06/2024	100	(3)	(3)	(0.02)
BK	Call - OTC USD versus BRL	BRL	4.968	20/06/2024	400	(17)	(13)	(0.07)
	Put - OTC USD versus BRL		4.968	20/06/2024	400	(17)	(16)	(0.08)
DUB	Call - OTC USD versus TRY	TRY	40.385	28/10/2024	26	(3)	(2)	(0.01)
	Put - OTC USD versus TRY		40.385	28/10/2024	26	(3)	(3)	(0.01)
SLM	Call - OTC USD versus TRY		40.250	30/10/2024	26	(3)	(2)	(0.01)
	Put - OTC USD versus TRY		40.250	30/10/2024	26	(3)	(3)	(0.01)
	Call - OTC USD versus TRY		39.800	31/10/2024	13	(1)	(1)	(0.01)
	Put - OTC USD versus TRY		39.800	31/10/2024	13	(1)	(1)	(0.01)
	Call - OTC USD versus TRY		40.930	07/11/2024	13	(1)	(1)	0.00
	Put - OTC USD versus TRY		40.930	07/11/2024	13	(1)	(1)	(0.01)
	Call - OTC USD versus TRY		41.150	07/11/2024	13	(1)	(1)	0.00
	Put - OTC USD versus TRY		41.150	07/11/2024	13	(1)	(2)	(0.01)
	Call - OTC USD versus TRY		41.160	11/11/2024	13	(1)	(1)	0.00
	Put - OTC USD versus TRY		41.160	11/11/2024	13	(1)	(2)	(0.01)
	Put - OTC USD versus TWD	TWD	31.000	04/03/2024	52	(1)	(2)	(0.01)
PM	Call - OTC USD versus IDR	IDR	14,950.000	06/06/2024	58	(2)	(2)	(0.01)
	Put - OTC USD versus IDR		14,950.000	06/06/2024	58	(2)	0	0.00
	Put - OTC USD versus TWD	TWD	31.000	01/03/2024	141	(2)	(4)	(0.02)
1YI	Call - OTC USD versus IDR	IDR	15,370.000	13/08/2024	114	(4)	(3)	(0.02)
	Put - OTC USD versus IDR		15,370.000	13/08/2024	114	(4)	(2)	(0.01)
	Call - OTC USD versus MXN	MXN	19.500	07/03/2024	211	(2)	0	0.00
	Call - OTC USD versus MXN		17.449	26/06/2024	200	(7)	(7)	(0.03)
	Put - OTC USD versus MXN		17.449	26/06/2024	200	(7)	(7)	(0.03)
OG	Put - OTC EUR versus PLN	PLN	4.220	15/03/2024	366	(2)	(1)	0.00
	Call - OTC EUR versus PLN		4.430	15/03/2024	366	(2)	(3)	(0.02)
						\$ (103)	\$ (94)	(0.47
						+ (:)	. (/	\

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310%	18/01/2024	200	\$ (1)	\$ (1)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	200	\$ (2)	\$ (1)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION ⁽¹⁾										
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets		
GST JPM	Poland Government International Bond Banco do Brasil S.A.	1.000% 1.000	20/06/2024 20/12/2024	\$ 100 100	\$ 0 (2)	\$ 0 2	\$ 0 0	0.00 0.00		
					\$ (2)	\$ 2	\$ 0	0.00		

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CUR	RENCY SWAPS								
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GLM	Floating rate equal to 6-Month USD-LIBOR Plus 0.333% based on the notional amount of currency received Floating rate equal to	Floating rate equal to 6-Month ARS-LIBOR based on the notional amount of currency delivered Floating rate	30/05/2024	\$ 170	ARS 7,557	\$ (1)	\$ 165	\$ 164	0.81
	6-Month USD-LIBOR Plus 0.282% based on the notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus	equal to 6-Month ARS-LIBOR based on the notional amount of currency delivered Floating rate equal to 3-Month PHP-LIBOR based	07/06/2027	60	2,693	0	60	60	0.30
	0.05 ¹ % based on the notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus	on the notional amount of currency delivered Floating rate equal to 3-Month PHP-LIBOR based	20/03/2029	56	PHP 3,131	0	0	0	0.00
JPM	0.053% based on the notional amount of currency received Floating rate equal to 1-Day USD-SOFR Compounded-OIS Plus 0.054% based on the	on the notional amount of currency delivered Floating rate equal to 3-Month PHP-LIBOR based on the notional	20/03/2029	161	8,940	0	(1)	(1)	0.00
	notional amount of currency received	amount of currency delivered	20/03/2029	4	220	0	0	0	0.00
						\$ (1)	\$ 224	\$ 223	1.11

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive(1)	3-Month MYR-KLIBOR	3.500%	20/03/2029	MYR 2,005	\$ 3	\$ (1)	\$ 2	0.01
	Pay	3-Month MYR-KLIBOR	3.868	20/12/2028	231	1	0	1	0.00
GLM	Pay	6-Month CLP-CHILIBOR	3.265	14/06/2029	CLP 11,100	0	(1)	(1)	0.00
GST	Receive(1)	3-Month MYR-KLIBOR	3.500	20/03/2029	MYR 60	0	0	0	0.00
						\$ 4	\$ (2)	\$ 2	0.01

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

FORWARD FOR	EIGN CURRENCY	CONTRACTS					
	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
AZD BOA	03/2024 01/2024	\$ 25 CLP 22,646	CNH 183 \$ 26	\$ 0 0	\$ 0 0	\$ 0 0	0.00 0.00
507.	01/2024	COP 1,628,481	405	0	(15)	(15)	(0.07)
	01/2024 01/2024	DOP 687 HUF 188,034	12 511	0	0 (31)	0 (31)	0.00 (0.16)
	01/2024 01/2024	¥ 97,704 KZT 11,254	662 24	0	(32) (1)	(32) (1)	(0.16) 0.00
	01/2024	NZD 93	57	0	(2)	(2)	(0.01)
	01/2024 01/2024	PEN 652 PLN 23	176 5	0	0	0	0.00 0.00
	01/2024	\$ 444	COP 1,698,225	0	(6)	(6)	(0.03)
	01/2024 01/2024	631 390	HUF 221,010 MXN 6,774	6 8	0 0	6 8	0.03 0.04
	01/2024 01/2024	51 29	PLN 213 TRY 871	3 0	0	3	0.02 0.00
	02/2024	DOP 867	\$ 15	0	0	0	0.00
	02/2024 02/2024	EGP 174 KZT 1,725	5 4	1 0	0	1 0	0.00 0.00
	02/2024	\$ 428	CNY 3,023	0	0	0	0.00
	02/2024 02/2024	5 173	KES 797 TRY 5,448	0 5	0 0	0 5	0.00 0.02
	02/2024 02/2024	16 ZMW 436	ZMW 376 \$ 19	0 2	(1) 0	(1) 2	(0.01) 0.01
	03/2024	CNH 339	47	0	(1)	(1)	(0.01)
	03/2024 03/2024	COP 1,698,225 DOP 696	438 12	6 0	0	6 0	0.03 0.00
	03/2024	EGP 273	8	1	0	1	0.01
	03/2024 03/2024	IDR 314,642 INR 292	20 3	0	0	0	0.00 0.00
	03/2024 03/2024	MYR 917 \$ 194	194 CNH 1,410	0 5	(7) 0	(7) 5	(0.04) 0.03
	04/2024	MYR 3,023	\$ 661	0	(3)	(3)	(0.02)
	06/2024 06/2024	\$ 13 5	BRL 64 KES 804	0	0 0	0	0.00 0.00
	06/2024	44	KRW 57,478	1	0	1	0.00
BPS	06/2024 01/2024	18 BRL 425	MXN 314 \$ 87	0	0	0	0.00 0.00
	01/2024 01/2024	EGP 625 € 22	18 24	0	(1) 0	(1) 0	0.00 0.00
	01/2024	HUF 156,603	447	0	(6)	(6)	(0.03)
	01/2024 01/2024	ILS 6,236 ¥ 70,369	1,753 483	21 0	0 (18)	21 (18)	0.10 (0.08)
	01/2024	PEN 51	14	0	0	0	0.00
	01/2024 01/2024	PLN 105 \$ 16	24 € 14	0	(2) 0	(2) 0	(0.01) 0.00
	01/2024 01/2024	27 676	HUF 9,654 ILS 2,582	1 42	0	1 42	0.00 0.21
	01/2024	400	¥ 56,400	0	0	0	0.00
	01/2024 01/2024	23 155	NZD 38 PLN 649	1 11	0 0	1 11	0.00 0.05
	01/2024	ZAR 7,639	\$ 418	5	(4)	1	0.00
	02/2024 02/2024	EGP 419 KZT 3,101	11 7	0	0 0	0 0	0.00 0.00
	02/2024 02/2024	\$ 760 7	CNY 5,392 EGP 253	3 0	0 (1)	3 (1)	0.01 (0.01)
	02/2024	153	TWD 4,861	8	0	8	0.04
	03/2024 03/2024	CNH 154 IDR 2,174,125	\$ 21 138	0	(1) (3)	(1) (3)	0.00 (0.01)
	03/2024	INR 1,013	12	0	0	0	0.00
	03/2024 03/2024	THB 817 TWD 2,866	23 93	0	(1) (2)	(1) (2)	(0.01) (0.01)
	03/2024 03/2024	\$ 457 20	CNH 3,317 IDR 304,759	12 0	0 0	12 0	0.06 0.00
	03/2024	36	ILS 130	0	0	0	0.00
	03/2024 03/2024	21 480	THB 746 TWD 15,088	1 21	0 0	1 21	0.01 0.10
	06/2024	360	KRW 470,237 EGP 1,398	6 0	0 (1)	6	0.03
BRC	12/2024 01/2024	29 PLN 172	\$ 41	0	(2)	(1) (2)	(0.01) (0.01)
	01/2024 01/2024	\$ 20 28	AUD 30 HUF 9,618	1 0	0 0	1 0	0.00 0.00
	01/2024	36	MXN 623	0	0	0	0.00
	01/2024 01/2024	435 629	PLN 1,902 TRY 19,128	50 9	0 0	50 9	0.24 0.05
	02/2024	97	3,045 \$ 56	1 0	0 (1)	1	0.01 0.00
	03/2024 03/2024	\$ 24	CZK 532	0	0	(1) 0	0.00
	03/2024 03/2024	33 0	SGD 44 THB 14	0	0 0	0	0.00 0.00
	03/2024	174	TRY 5,462	0	(1)	(1)	(0.01)
	04/2024 06/2024	28 371	892 KRW 484,693	0 6	0 0	0 6	0.00 0.03
			•				

SSH	Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CERK 01/2024 8 R. \$225 1,073 0 (3) (3) (3) (0.01)		02/2024	CLP 245,701	\$ 277	\$ 0	\$ (4)	\$ (4)	(0.02)
01/2004 CIP 134,616 155 0 0 0 0 0.0000 0.000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.0000 0.000	CBK					(1)		
01102024 6 138							0	
D102024 Y 15,000 112 0 (1) (1) (0) (0)								
01/1004 MON 2,974 169 0 (3) (3) (0.03)					-			
010204								
01/2024		01/2024	PLN 373	89		(6)	(6)	(0.03)
0170724								
01/2024		01/2024	46	CAD 61	1	0	1	0.00
01/2024								
01/2024		01/2024	22	EGP 736	0	0	0	0.00
01/2024 8 NOK 87 0 0 0 0 0.00 01/2024 10 PIN 864 20 0 0 20 0.09 01/2024 2AR 7.254 \$ 383 0 0 0111 (11) (0.06) 01/2024 2AR 7.254 \$ 385 0 0 (11) (11) (0.06) 02/2024 5 31 6CP 1071 0 33 33 (0.01) 02/2024 5 31 6CP 1071 0 33 (33 (0.01) 02/2024 10R 340.261 222 0 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 10R 340.261 222 0 0 0 0 0 0 0.00 03/2024 2 10R 340.261 22 0 0 0 0 0 0 0.00 03/2024 2 10R 340.261 22 0 0 0 0 0 0 0.00 03/2024 2 10R 340.261 22 0 0 0 0 0 0 0 0.00 03/2024 2 10R 340.261 22 0 0 0 0 0 0 0 0.00 03/2024 2 10R 340.261 22 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								
01/2024			8	NOK 87	0		0	0.00
01/2024 2AR 7.254 5 385 0								
02/2024 SFIL 255 52 0 0 0 0 0.00								
02/2024 S 31 EGP 1,071 O (3) (3) (3) (0.01)			BRL 255			0	0	
02/2024								
0372024 VI 0,000 0 0 0 0 0 0 0 0		02/2024	57	UYU 2,264	1	0	1	0.00
03/2024 Y 10,000								
03/2024 \$ 78 IDR 1,207,916 0 0 0 0 0 0.000 03/2024		03/2024	¥ 10,000	71	0	0	0	0.00
03/2024								
03/2024		03/2024	211	ILS 767	3	0	3	0.01
O4/2024								
December								
06/2024 \$ 5.2 BRI 258								
06/2024 158 KES 2,595 0 0 0 0 0.00 10/2024 32 COP 139,584 2 0 0 2 0.01 10/2024 14 E6P 659 0 (11) (1) 0.00 01/2025 32 COP 141,056 2 0 2 0 2 0.01 10/2025 32 COP 141,056 2 0 2 0 2 0.01 10/2025 32 COP 141,056 2 0 2 0 2 0.01 10/2024 HUF 9,583 \$ 77,952 2 0 0 2 0.01 01/2024 NGN 3,075 5 5 6 0 (2) (2) (2) (001) 01/2024 \$ NGN 3,075 5 5 6 0 (2) (2) (2) (001) 01/2024 \$ S 3 PLN 11 0 0 0 0 2 0 0.00 01/2024 \$ 14 ZAR 285 1 0 0 1 0 0 0 0 0.00 01/2024 1 128 E6P 4,466 0 (13) (13) (13) (0.06) 03/2024 1,490 \$ SGD 1,972 10 0 0 10 0.05 04/2024 4 1,490 \$ SGD 1,972 10 0 0 10 0.05 04/2024 4 0,03 KRW 523,996 5 0 5 0 5 0.03 08/2024 6 185 PLN 854 10 0 10 0 0 0.00 08/2024 \$ 9 TRY 357 0 0 0 0 0 0.00 08/2024 \$ 185 PLN 854 10 0 10 0.05 10/2024 CHF 70 79 0 (3) (3) (3) (0.01) FAR 02/2024 CNY 374 52 0 (11) (11) (10) 0.05 6GLM 01/2024 CNY 374 52 0 (11) (11) (10) 0.05 6GLM 01/2024 CNY 374 52 0 (11) (11) (10) 0.05 6GLM 01/2024 CNY 374 52 0 (11) (11) (10) 0.05 6GLM 01/2024 CNY 374 52 0 (11) (11) (10) 0.05 6GLM 01/2024 CNY 374 52 0 (11) (11) (10) 0.05 6GLM 01/2024 CNY 374 52 0 (11) (11) (10) 0.00 01/2024 COP 279,906 666 0 (6) (6) (6) (6) (0.03) 01/2024 COP 279,906 666 0 (6) (6) (6) (0.03) 01/2024 COP 279,906 666 0 (6) (6) (6) (0.03) 01/2024 COP 279,906 666 0 (6) (6) (6) (0.03) 01/2024 COP 381 SIB 1 136 2 0 (1) (1) (1) (10) 0.00 01/2024 S 978 BRL 4,970 47 0 47 0.23 01/2024 BUF 38.361 103 0 (7) (7) (7) (0.04) 01/2024 S 978 BRL 4,970 47 0 47 0.23 01/2024 E6P 1,105 29 0 (4) (4) (4) (4) (0.02) 01/2024 S 978 BRL 4,970 47 0 0 0 0 0 0.00 01/2024 S 978 BRL 4,970 47 0 0 0 0 0 0.00 01/2024 S 978 BRL 4,970 47 0 0 0 0 0 0.00 01/2024 S 978 BRL 4,970 0 0 0 0 0 0 0.00 01/2024 S 978 BRL 4,970 0 0 0 0 0 0 0.00 01/2024 S 978 BRL 4,970 0 0 0 0 0 0 0.00 01/2024 S 978 BRL 4,970 0 0 0 0 0 0 0.00 01/2024 S 978 BRL 4,970 0 0 0 0 0 0 0.00 01/2024 S 978 SR BRL 4,970 0 0 0 0 0 0 0.00 01/2024 S 978 SR BRL 4,970 0 0 0 0 0 0 0 0.00 01/2024 S 978 SR BRL 4,970 0 0 0 0 0 0 0 0.00 01/2024 S 978 SR BRL 4,970 0 0 0 0 0 0 0 0.00 01/2024 S 978 SR BRL 4,970 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			\$ 52					
10/20/24			15					
12/2024								
DUB 04/2025		12/2024	14	EGP 659	0		(1)	
DUB								
01/2024	2.12	10/2025	16	77,952	2	0	2	0.01
01/2024	DOR						(2)	
01/2024		01/2024	\$ 3	PLN 11	0	0	0	0.00
02/2024						-		
04/2024 10 KES 1,553 0 0 0 0.00 06/2024 4 03 KRW 523,996 5 0 5 0.03 08/2024 € 185 PLN 854 10 0 10 0.05 10/2024 \$ 9 TRY 357 0 0 0 0 0.00 11/2024 CNY 374 5 56 0 (3) (3) (3) (0.01) FAR 02/2024 CNY 374 52 0 (1) (1) (1) 0.00 01/2024 CNF 70 79 0 (3) (3) (3) (0.02) 01/2024 COP 279,906 66 0 (6) (6) (6) (6) (0.03) 01/2024 DOP 7,841 136 2 0 0 2 0 1 01/2024 EGP 1,105 29 0 (4) (4) (4) (0.02) 01/2024 EGP 1,105 29 0 (4) (4) (4) (0.02) 01/2024 MNN 20,284 1,158 0 (35) (35) (35) (0.17) 01/2024 MXN 20,284 1,158 0 (35) (35) (35) (0.17) 01/2024 S 978 BRL 4,970 47 0 47 0 47 0.23 01/2024 T 37 COP 279,906 0 (1) (1) (1) 0.00 01/2024 T 37 KNN 652 1 0 1 0 1 0.00 01/2024 T 37 KNN 652 1 0 1 0 1 0.00 01/2024 T 230 TRY 6,975 3 0 3 0.02 02/2024 EGP 2,266 6 65 7 0 0 1 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 7 0.04 02/2024 EGP 2,266 6 65 7 0 0 7 0.04 02/2024 EGP 2,266 6 65 7 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 7 0.04 02/2024 EGP 2,266 6 65 7 0 0 7 0.04 02/2024 EGP 2,266 6 65 7 0 0 7 0.04 02/2024 EGP 2,266 6 65 7 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 2,266 6 65 7 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 6 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 0 0 0 0 0 0 0.00 02/2024 EGP 3,266 EGP 2,266 EGP 2		02/2024	128	EGP 4,496	0	(13)	(13)	(0.06)
06/2024		03/2024	1,490					
10/2024		06/2024		KRW 523,996				0.03
FAR 02/2024 CNY 374 52 0 (1) (1) (1) 0.00 (1) CGLM 01/2024 CHF 70 79 0 (3) (3) (3) (0.01) CGLM 01/2024 CHF 70 79 0 (3) (3) (3) (0.02) 01/2024 COP 279,906 66 0 (6) (6) (6) (6) (0.03) 01/2024 DOP 7,841 136 2 0 2 0 2 0.01 01/2024 HUF 38,361 103 0 (7) (7) (7) (0.04) 01/2024 HUF 38,361 103 0 (7) (7) (7) (0.04) 01/2024 S 978 BRL 4,758 0 (35) (35) (35) (0.17) 01/2024 \$ 978 BRL 4,970 47 0 47 0.23 01/2024 T33 COP 279,906 0 (1) (1) (1) 0.00 01/2024 T33 COP 279,906 0 (1) (1) (1) 0.00 01/2024 T33 COP 279,906 0 (1) (1) (1) 0.00 01/2024 T33 COP 279,906 0 (1) (1) (1) 0.00 01/2024 T33 COP 279,906 0 (1) (1) (1) 0.00 01/2024 T33 T8Y 6,975 3 0 3 0.02 02/2024 DOP 881 \$ 15 0 0 0 0 77 0.04 02/2024 EGP 2,266 65 7 0 0 7 0.04 02/2024 EGP 2,266 65 7 0 0 7 0.04 02/2024 EGP 2,266 65 7 0 0 7 0.04 02/2024 T22 TRY 6,70 0 0 0 0 0 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0.00 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0.00 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 27 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 27 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0 0.00 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0 0 0.00 02/2024 \$ 21 KY 670 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0								
FAR 02/2024 CNY 374 52 0 (1) (1) 0.00 GLM 01/2024 CHF 70 79 0 (3) (3) (3) (0.02) 01/2024 COP 279,906 66 0 (6) (6) (6) (6) (0.03) 01/2024 DOP 7,841 136 2 0 0 2 0.01 01/2024 HUF 38,361 103 0 (7) (7) (7) (0.04) 01/2024 MXN 20,284 1,158 0 (35) (35) (35) (0.17) 01/2024 \$ 978 BRL 4,970 47 0 47 0 47 0.23 01/2024 73 COP 279,906 0 (1) (1) (1) 0.00 01/2024 37 MXN 652 1 0 1 0 1 0.00 01/2024 DOP 881 \$ 15 0 0 0 3 3 0.02 02/2024 EGP 2,266 65 7 0 7 0 0 0 0 0.00 02/2024 EGP 2,266 EGF 7 0 0 7 0.04 02/2024 EGP 2,266 EGF 7 0 0 7 0.04 02/2024 EGP 2,266 EGF 7 0 0 7 0.04 02/2024 EGP 2,266 EGF 7 0 0 0 0 0 0.00 02/2024 S 26 KZT 12,071 0 0 0 0 0 0 0.00 02/2024 S 26 KZT 12,071 0 0 0 0 0 0 0.00 02/2024 S 22 TRY 670 0 0 0 0 0 0.00 02/2024 UYU 1,537 \$ 39 0 0 0 0 0 0 0.00 02/2024 PHP 105 2 0 0 0 0 0 0 0.00 03/2024 PHP 105 2 0 0 0 0 0 0 0.00 03/2024 PHP 105 2 0 0 0 0 0 0 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0 0.00 0.00 03/2024 S 21 IDR 325,060 0 0 0 0 0 0 0.00 0.00 0.00 03/2024 DDP 863 S 115 DD 0 0 0 0 0 0 0 0.00		11/2024	¥ 7,872	\$ 56		(3)	(3)	(0.01)
01/2024 COP 279,906 66 0 (6) (6) (0.03) 01/2024 DOP 7,841 136 2 0 2 0.01 01/2024 EGP 1,105 29 0 (4) (4) (0.02) 01/2024 HUF 38,361 103 0 (7) (7) (0.04) 01/2024 MXN 20,284 1,158 0 (35) (35) (0.17) 01/2024 \$ 978 BRL 4,970 47 0 47 0.23 01/2024 73 COP 279,906 0 (1) (1) (1) 0.00 01/2024 37 MXN 652 1 0 1 0.00 01/2024 37 MXN 652 1 0 1 0.00 01/2024 230 TRY 6,975 3 0 3 0.02 02/2024 EGP 2,266 65							(1)	
01/2024	GLIVI						(6)	
01/2024 HUF 38,361 103 0 (7) (7) (0.04) 01/2024 MXN 20,284 1,158 0 (35) (35) (0.17) 01/2024 \$ 978 BRL 4,970 47 0 47 0.23 01/2024 73 COP 279,906 0 (1) (1) (0) 0 01/2024 37 MXN 652 1 0 1 0.00 01/2024 230 TRY 6,975 3 0 3 0.02 02/2024 DOP 881 \$ 15 0 0 0 0 0 02/2024 EGP 2,266 65 7 0						0	2	
01/2024 MXN 20,284 1,158 0 (35) (35) (0.17) 01/2024 \$ 978 BRL 4,970 47 0 47 0.23 01/2024 73 COP 279,906 0 (1) (1) 0.00 01/2024 37 MXN 652 1 0 1 0.00 01/2024 230 TRY 6,975 3 0 3 0.02 02/2024 DOP 881 \$ 15 0 0 0 0.00 02/2024 EGP 2,266 65 7 0 7 0.04 02/2024 KZT 2,905 6 0 0 0 0 0 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 02/2024 \$ 26 KZT 12,071 0 0 0 0 0 0 0 0 0 0<							(4)	
01/2024 73 COP 279,906 0 (1) (1) 0.00 01/2024 37 MXN 652 1 0 1 0.00 01/2024 230 TRY 6,975 3 0 3 0.02 02/2024 DOP 881 \$ 15 0 0 0 0.00 02/2024 EGP 2,266 65 7 0 7 0.04 02/2024 KZT 2,905 6 0 0 0 0 0 02/2024 \$ 26 KZT 12,071 0		01/2024	MXN 20,284	1,158		(35)	(35)	(0.17)
01/2024 37 MXN 652 1 0 1 0.00 01/2024 230 TRY 6,975 3 0 3 0.02 02/2024 DOP 881 \$ 15 0 0 0 0.00 02/2024 EGP 2,266 65 7 0 7 0.04 02/2024 KZT 2,905 6 0 0 0 0 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0.00 02/2024 \$ 22 TRY 670 0 0 0 0 0.00 02/2024 UYU 1,537 \$ 39 0 0 0 0 0.00 03/2024 DOP 10,832 189 4 0 4 0.02 03/2024 PHP 105 2 0 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0 0 0 03/2024								
02/2024 DOP 881 \$ 15 0 0 0 0.00 02/2024 EGP 2,266 65 7 0 7 0.04 02/2024 KZT 2,905 6 0 0 0 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0.00 02/2024 UYU 1,537 \$ 39 0 0 0 0.00 02/2024 UYU 1,537 \$ 39 0 0 0 0.00 03/2024 DOP 10,832 189 4 0 4 0.02 03/2024 PHP 105 2 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0.00 03/2024 \$ 55 TWD 1,700 2 0 2		01/2024	37	MXN 652	1	0	1	0.00
02/2024 EGP 2,266 65 7 0 7 0.04 02/2024 KZT 2,905 6 0 0 0 0.00 02/2024 \$ 26 KZT 12,071 0 0 0 0 0.00 02/2024 UYU 1,537 \$ 39 0 0 0 0.00 02/2024 DOP 10,832 189 4 0 4 0.02 03/2024 PHP 105 2 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0.00 03/2024 \$ 14 TRY 433 0 0 0 0.00 03/2024 55 TWD 1,700 2 0 2 0.01 04/2024 DOP 863 \$ 15 0 0								
02/2024 \$ 26 KZT 12,071 0 0 0 0.00 02/2024 22 TRY 670 0 0 0 0.00 02/2024 UYU 1,537 \$ 39 0 0 0 0 0.00 03/2024 DOP 10,832 189 4 0 4 0.02 03/2024 PHP 105 2 0 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0 0.00 03/2024 14 TRY 433 0 0 0 0.00 03/2024 55 TWD 1,700 2 0 2 0.01 04/2024 DOP 863 \$ 15 0 0 0 0.00		02/2024	EGP 2,266	65	7	0	7	0.04
02/2024 22 TRY 670 0 0 0 0.00 02/2024 UYU 1,537 \$ 39 0 0 0 0 0.00 03/2024 DOP 10,832 189 4 0 4 0.02 03/2024 PHP 105 2 0 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0 0.00 03/2024 14 TRY 433 0 0 0 0.00 03/2024 55 TWD 1,700 2 0 2 0.01 04/2024 DOP 863 \$ 15 0 0 0 0.00								
03/2024 DOP 10,832 189 4 0 4 0.02 03/2024 PHP 105 2 0 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0 0.00 03/2024 14 TRY 433 0 0 0 0 0.00 03/2024 55 TWD 1,700 2 0 2 0.01 04/2024 DOP 863 \$ 15 0 0 0 0.00		02/2024	22	TRY 670	0	0	0	0.00
03/2024 PHP 105 2 0 0 0 0.00 03/2024 \$ 21 IDR 325,060 0 0 0 0 0.00 03/2024 14 TRY 433 0 0 0 0 0.00 03/2024 55 TWD 1,700 2 0 2 0.01 04/2024 DOP 863 \$ 15 0 0 0 0.00								
03/2024 14 TRY 433 0 0 0 0 0.00 03/2024 55 TWD 1,700 2 0 2 0.01 04/2024 DOP 863 \$ 15 0 0 0 0 0.00		03/2024	PHP 105	2	0	0	0	0.00
03/2024 55 TWD 1,700 2 0 2 0.01 04/2024 DOP 863 \$ 15 0 0 0 0 0.00								
04/2024 DOP 863 \$ 15 0 0 0 0.00		03/2024	55					
		04/2024	DOP 863	\$ 15	0	0	0	0.00
08/2024 \$ 26 COP 112,372 2 0 2 0.01 10/2024 9 TRY 362 0 0 0 0 0.00								

Counterparty	Settlement Month	Currency to be Delivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	11/2024	\$ 56	¥	7,881	\$ 3 1	\$ 0	\$ 3 1	0.01
	11/2024 04/2025	19 66	TRY COP	757 301,521	6	0 0	6	0.00 0.03
IND	03/2024	CNY 141	\$	20	0	0	0	0.00
JPM	06/2024 01/2024	\$ 82 BRL 221	TWD \$	2,110 46	0	(11) 0	(11) 0	(0.06) 0.00
31 141	01/2024	EGP 626	*	18	0	(1)	(1)	0.00
	01/2024 01/2024	HUF 118,387 PLN 256		338 59	0	(5) (6)	(5) (6)	(0.02) (0.03)
	01/2024	\$ 46	BRL	222	0	0	0	0.00
	01/2024	32	EGP	1,065	0	(1)	(1)	0.00
	01/2024 01/2024	153 134	MXN PLN	2,627 559	2 8	0	2 8	0.01 0.04
	01/2024	103	TRY	3,056	0	0	0	0.00
	01/2024 02/2024	ZMW 826 EGP 455	\$	36 12	4 0	0 0	4 0	0.02 0.00
	02/2024	KZT 1,305		3	0	0	0	0.00
	02/2024 02/2024	\$ 138 4	BRL EGP	678 127	1 0	0 (1)	1 (1)	0.01 0.00
	02/2024	1,781	INR	148,774	3	0	3	0.00
	02/2024	8	TRY	237	0	0	0	0.00
	03/2024 03/2024	CLP 37,874 CNH 1,645	\$	42 227	0	(1) (5)	(1) (5)	(0.01) (0.03)
	03/2024	INR 304		4	0	0	0	0.00
	03/2024 03/2024	\$ 47 546	IDR TWD	729,279 16,961	0 17	0	0 17	0.00 0.08
	04/2024	KES 7,223	\$	47	3	0	3	0.01
	04/2024 04/2024	\$ 46 24	BRL KES	223 3,924	0	0	0	0.00 0.00
	06/2024	8	IDR	120,000	0	0	0	0.00
	06/2024	361	KRW	468,071	3	0	3	0.02
	08/2024 08/2024	PLN 852 \$ 56	€ COP	185 242,186	0 4	(9) 0	(9) 4	(0.05) 0.02
	09/2024	€ 36	PLN	171	3	0	3	0.02
	09/2024 12/2024	PLN 79 \$ 18	€ EGP	17 872	0	(1) (1)	(1) (1)	0.00 0.00
MBC	01/2024	CAD 127	\$	94	0	(3)	(3)	(0.01)
	01/2024 01/2024	€ 1,272 HUF 110,940		1,395 302	0	(10) (18)	(10) (18)	(0.05) (0.09)
	01/2024	¥ 66,700		467	0	(7)	(7)	(0.03)
	01/2024 01/2024	\$ 24 25	AUD CAD	36 34	1 1	0	1	0.00 0.00
	01/2024	41	EGP	1,358	Ö	(1)	(1)	0.00
	01/2024 02/2024	14 ¥ 10,000	€ \$	13 70	0	0 (1)	0 (1)	0.00 0.00
	02/2024	\$ 15	EGP	556	0	(2)	(2)	(0.01)
	03/2024	CNH 2,110	\$	291	0	(7)	(7)	(0.04)
	03/2024 03/2024	\$ 321 75	PHP TRY	17,974 2,354	0	0	3	0.02 0.00
MYI	01/2024	EGP 654	\$	18	0	(2)	(2)	(0.01)
	01/2024 01/2024	HUF 15,932 ¥ 37,114		45 252	0	(1) (13)	(1) (13)	0.00 (0.06)
	01/2024	MYR 341		73	0	(1)	(1)	(0.01)
	01/2024 01/2024	NGN 3,075 PLN 52		5 13	2 0	0	2 0	0.01 0.00
	01/2024	\$ 31	EGP	1,035	0	(1)	(1)	(0.01)
	01/2024 01/2024	24 21	KZT MYR	11,205 98	0	0 0	0	0.00 0.00
	01/2024	23	PLN	92	1	0	1	0.00
	01/2024 02/2024	27 EGP 259	ZAR \$	488 7	0	0 0	0	0.00 0.00
	02/2024	KZT 4,277	Þ	9	0	0	0	0.00
	02/2024	\$ 446	CNY	3,157	0	0	0	0.00
	02/2024 02/2024	11 11	EGP KZT	404 5,093	0	(2) 0	(2) 0	(0.01) 0.00
	03/2024	MXN 270	\$	15	0	0	0	0.00
	03/2024 03/2024	THB 761 \$ 24	CNH	22 175	0	0 0	0	0.00 0.00
	03/2024	4	EGP	137	0	(1)	(1)	0.00
	03/2024 06/2024	718 £ 29	IDR 11	1,051,398 36	0	(1) (1)	(1) (1)	(0.01) 0.00
	06/2024	\$ 73	£	58	1	0	1	0.01
	06/2024 06/2024	232 36	KRW MXN	301,328 628	3 0	0 0	3 0	0.01 0.00
	08/2024	21	IDR	322,770	0	0	0	0.00
RBC	04/2024	42	MXN	751	1	0	1	0.01
RYL	06/2024 03/2024	KRW 25,775 IDR 296,298	\$	20 19	0	0 0	0	0.00 0.00
	03/2024	\$ 24	IDR	369,990	0	0	0	0.00
SCX	01/2024 01/2024	€ 4 \$ 59	\$ BRL	5 291	0 1	0 0	0 1	0.00 0.00
	01/2024	23	CHF	20	1	0	i	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 0	EGP 13	\$ 0	\$ 0	\$ 0	0.00
	01/2024	1,086	MYR 5,074	21	0	21	0.11
	01/2024	7	NGN 5,754	0	(1)	(1)	(0.01)
	01/2024	36	TRY 1,076	0	0	0	0.00
	01/2024	17	ZMW 417	Ö	(1)	(1)	0.00
	02/2024	EGP 1,244	\$ 34	4	0	4	0.02
	02/2024	MYR 968	208	Ö	(3)	(3)	(0.02)
	02/2024	\$ 4	KES 638	Ö	0	0	0.00
	03/2024	CNH 165	\$ 23	0	(1)	(1)	0.00
	03/2024	INR 661	8	Ö	0	0	0.00
	03/2024	TWD 767	25	Ö	(1)	(1)	0.00
	03/2024	\$ 4	EGP 136	0	(1)	(1)	0.00
	03/2024	14	IDR 212,126	Ö	0	0	0.00
	03/2024	936	THB 32,362	18	0	18	0.00
	03/2024	246	TWD 7,766	11	Ŏ	11	0.06
	06/2024	KES 3,226	\$ 21	2	0	2	0.00
	06/2024	\$ 236	KRW 305,968	3	0	3	0.01
	08/2024	25	COP 108,200	2	0	2	0.01
	12/2024	14	EGP 668	0	(1)	(1)	0.00
SOG	01/2024	18	586	0	(1)	(1)	0.00
300	02/2024	KZT 3,799	\$ 8	0	0	0	0.00
	02/2024	\$ 355	RON 1,627	6	0	6	0.03
	03/2024	\$ 355 42	CNY 298	0	0	0	0.00
SSB	01/2024	27	BRL 134	1	0	1	0.00
220	01/2024	133	CLP 117.642	2	0	2	0.01
	03/2024	39	INR 3,263	0	0	0	0.00
	06/2024	30	KRW 38,429	0	0	0	0.00
TOR	01/2024	HUF 6,515	\$ 17	0	(2)	(2)	(0.01)
TON	03/2024	CNH 101	14	0	0	0	0.00
UAG	03/2024	£ 136	172	0	(1)	(1)	(0.01)
DAU	01/2024	HUF 50,534	135	0	(12)	(12)	(0.06)
	01/2024	PLN 214	51	0	(3)	(3)	(0.01)
	01/2024	\$ 94	HUF 34,665	6	0	6	0.03
	01/2024	3 94 249	MXN 4,400	10	0	10	0.05
	01/2024	36	NOK 388	2	0	2	0.03
	01/2024	24	ZAR 453	1	0	1	0.01
	02/2024	¥ 150,000	\$ 1,008	0	(65)	(65)	(0.32)
	03/2024	¥ 150,000 30.000	\$ 1,008 214	0	(1)	(65)	0.32)
	03/2024	\$ 627	CZK 13,955	0			(0.02)
	03/2024	\$ 627 68	INR 5,675	0	(4) 0	(4) 0	0.02)
			•	\$ 616	\$ (483)	\$ 133	0.67
Total OTC Financial D	erivative Instruments					\$ 282	1.41

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CERTIFICATES OF DEPOSIT			
Banco Davivienda S.A. 10.942% due 28/04/2026 11.679% due 12/05/2025 12.950% due 08/03/2026 13.183% due 06/06/2026 13.455% due 09/06/2025 13.455% due 13/06/2025 13.456% due 07/06/2025	TOP 10,000 124,400 89,415 77,000 35,000 51,000 105,000	\$ 3 32 24 21 9 14 28	0.01 0.16 0.12 0.11 0.04 0.07
13.501% due 13/12/2024 13.501% due 21/02/2024 15.389% due 21/02/2024 Bancolombia S.A. 5.917% due 27/01/2024	91,000 30,000 141,800	24 8	0.14 0.12 0.04 0.19
10.388% due 20/04/2026 13.320% due 08/06/2025 13.456% due 14/06/2025 13.637% due 14/12/2024 16.137% due 01/09/2024	165,900 47,000 85,000 124,000 51,000	43 12 23 32 13	0.22 0.06 0.12 0.16 0.07
BBVA Colombia S.A. 13.093% due 28/04/2026 13.229% due 10/05/2026 13.365% due 04/05/2026 14.460% due 13/01/2024	45,000 20,000 29,000 58,400	 12 5 8 15	0.06 0.02 0.04 0.07
Total Certificates of Deposit		\$ 363	1.82
Total Investments		\$ 20,541	102.98
Other Current Assets & Liabilities		\$ (595)	(2.98)
Net Assets		\$ 19,946	100.00

Schedule of Investments Emerging Markets Short-Term Local Currency Fund (Cont.)

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.99%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Development Bank of Southern Africa 8.600% due 21/10/2024	07/10/2021	\$ 215	\$ 174	0.87
DrillCo Holding Lux S.A.	08/06/2023	16	19	0.10
Flourish Century 6.600% due 04/02/2022	25/08/2021	197	18	0.09
		\$ 428	\$ 211	1.06

Cash of \$305 (31 December 2022: \$282) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 17,495	\$ 268	\$ 17,763
Investment Funds	311	1,526	0	1,837
Repurchase Agreements	0	158	0	158
Financial Derivative Instruments ⁽³⁾	5	415	0	420
Deposits with Credit Institutions	0	363	0	363
Totals	\$ 316	\$ 19,957	\$ 268	\$ 20,541

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 15,014	\$ 250	\$ 15,264
Investment Funds	205	1,853	0	2,058
Repurchase Agreements	0	2,766	0	2,766
Financial Derivative Instruments(3)	0	993	0	993
Deposits with Credit Institutions	0	34	44	78
Totals	\$ 205	\$ 20,660	\$ 294	\$ 21,159

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- $\,^{(2)}$ $\,$ Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (72)	\$ 0	\$ (72)	\$ 95	\$ 0	\$ 95
BPS	92	0	92	(152)	0	(152)
BRC	63	0	63	21	0	21
BSH	(5)	0	(5)	N/A	N/A	N/A
CBK	43	0	43	98	0	98
CLY	N/A	N/A	N/A	(4)	0	(4)
DUB	5	0	5	13	0	13
FAR	(1)	0	(1)	N/A	N/A	N/A
GLM	228	(270)	(42)	404	(270)	134
IND	(11)	0	(11)	(9)	0	(9)

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
JPM	\$ 27	\$ 0	\$ 27	\$ 49	\$ 0	\$ 49
MBC	(44)	0	(44)	(34)	0	(34)
MYC	N/A	N/A	N/A	(14)	0	(14)
MYI	(33)	0	(33)	25	0	25
RBC	1	0	1	1	0	1
SCX	54	0	54	124	0	124
SOG	1	0	1	38	0	38
SSB	3	0	3	N/A	N/A	N/A
TOR	(2)	0	(2)	(213)	0	(213)
UAG	(67)	0	(67)	116	0	116

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	77.08	27.93
Transferable securities dealt in on another regulated market*	10.53	44.26
Other transferable securities	1.44	0.70
Investment funds	9.21	9.83
Repurchase agreements	0.79	13.22
Financial derivative instruments dealt in on a regulated market	0.03	0.09
Centrally cleared financial derivative instruments	0.67	1.99
OTC financial derivative instruments	1.41	2.67
Certificates of deposit	1.82	0.37

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	N/A	0.22
Azerbaijan	1.00	0.93
Brazil	1.13	2.81
Cayman Islands	0.05	0.21
Chile	3.12	0.03
China	0.55	0.11
Colombia	1.99	1.99
Czech Republic	0.48	0.85
Denmark	0.00	1.89
Dominican Republic	2.24	0.31
Ecuador	0.33	N/A
Hungary	0.15	0.93
Indonesia	N/A	0.00
Ireland	1.30	1.52
Israel	1.13	2.07
Jersey, Channel Islands	0.55	0.51
Luxembourg	0.26	0.13
Malaysia	0.45	N/A
Mauritius	N/A	0.87
Mexico	2.52	1.62
Netherlands	N/A	0.05
Peru	2.75	1.60
Poland	2.17	0.37
Qatar	N/A	0.45
Romania	0.68	N/A
South Africa	7.68	3.99
South Korea	1.01	N/A
Thailand	0.01	N/A
United Kingdom	0.64	1.48
United States	4.54	5.71
Uruguay	0.11	N/A
Zambia	0.19	0.13
Short-Term Instruments	52.02	42.11
Investment Funds	9.21	9.83
Repurchase Agreements	0.79	13.22
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.03	0.09
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.08)	N/A
Interest Rate Swaps	0.75	1.99
OTC Financial Derivative Instruments		
Purchased Options		
Foreign Currency Options	0.10	0.13

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Written Options		
Foreign Currency Options	(0.47)	0.00
Interest Rate Swaptions	(0.01)	N/A
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	1.11	1.01
Interest Rate Śwaps	0.01	0.00
Volatility Swaps	N/A	0.00
Forward Foreign Currency Contracts	0.67	1.53
Certificates of Deposit	1.82	0.37
Other Current Assets & Liabilities	(2.98)	(1.06)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				CPI Property Group S.A.					KBC Group NV				
LOAN PARTICIPATIONS AND AS	SIGNM	ENTS		1.750% due 14/01/2030 2.750% due 22/01/2028	€ £	300 \$ 300		0.07	5.796% due 19/01/2029 8.000% due 05/09/2028 (c)(d)	\$ €	1,250 \$ 200	1,272 235	
Wm Morrison Supermarkets Ltd. 8.752% due 04/11/2027 €	800 \$	842	0.31	Credit Agricole Assurances S.A 1.500% due 06/10/2031				0.10	Kilroy Realty LP 2.500% due 15/11/2032	\$	640		0.03
CORPORATE BONDS & NOTES BANKING & FINANCE				Crown Castle, Inc. 3.100% due 15/11/2029	\$	550	493	0.18	2.650% due 15/11/2033 Kookmin Bank		200		0.06
ABN AMRO Bank NV 2.470% due 13/12/2029 \$	400	352	0.12	CTP NV 1.250% due 21/06/2029 1.500% due 27/09/2031	€	400 400		0.14 0.13	2.500% due 04/11/2030 (d) Lendlease Finance Ltd. 3.400% due 27/10/2027 A	IID	200		0.06
Acef Holding S.C.A. 0.750% due 14/06/2028 €	100		0.13	Deutsche Bank AG 3.035% due 28/05/2032 (e)	\$	350		0.13	Logicor Financing SARL 2.000% due 17/01/2034	.∪.	500		0.23
1.250% due 26/04/2030 AIB Group PLC	300	267		3.742% due 07/01/2033 6.720% due 18/01/2029	Ţ	500 500	411	0.15 0.19	Mitsubishi UFJ Financial Group, I 2.494% due 13/10/2032		700		0.10
2.875% due 30/05/2031 5.250% due 23/10/2031	400 500	424 598	0.22	7.079% due 10/02/2034 Digital Dutch Finco BV	C	500		0.19	5.475% due 22/02/2031 Mizuho Financial Group, Inc.		800		0.30
6.608% due 13/09/2029 \$	500	527	0.19	0.625% due 15/07/2025 1.000% due 15/01/2032	€	600 500		0.23 0.16	2.201% due 10/07/2031		800		0.25
Ally Financial, Inc. 2.200% due 02/11/2028	600	511	0.19	EQT AB					Muenchener Rueckversicherung in Muenchen	s-Ge	esellsch	att AG	
8.000% due 01/11/2031	350	384	0.14	0.875% due 14/05/2031 2.375% due 06/04/2028		600 700		0.20	5.875% due 23/05/2042		400	402	0.15
American Express Co. 4.050% due 03/05/2029 American Tower Corp.	500	495	0.18	Equinix, Inc. 2.500% due 15/05/2031	\$	50		0.02	Nationstar Mortgage Holdings, I 5.750% due 15/11/2031	nc.	300	280	0.10
3.100% due 15/06/2050	200	137		3.900% due 15/04/2032		260	242	0.09	NE Property BV 2.000% due 20/01/2030	€	200	178	0.07
3.800% due 15/08/2029 Asian Development Bank	150	143	0.05	Equitable Financial Life Global 1.800% due 08/03/2028	Fund	ing 700	614	0.23	3.375% due 14/07/2027 New Immo Holding S.A.		300	314	0.12
6.550% due 26/01/2025 ZAR 4	12,000	2,242	0.83	First American Financial Corp. 2.400% due 15/08/2031		600	475	0.18	2.750% due 26/11/2026 Nexi SpA		200	203	0.07
2.750% due 11/01/2026 \$	600	567	0.21	Ford Motor Credit Co. LLC 4.687% due 09/06/2025		200	107	0.07	1.625% due 30/04/2026		259	272	0.10
Banco de Sabadell S.A. 0.875% due 16/06/2028 €	100	100	0.04	5.584% due 18/03/2024		200		0.07	Nomura Holdings, Inc. 2.172% due 14/07/2028	\$	600	528	0.19
Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (c)(d) \$	200	170	0.06	FS KKR Capital Corp. 3.125% due 12/10/2028		450	393	0.14	OneMain Finance Corp. 3.500% due 15/01/2027	4	826		0.28
Bank Mandiri Persero Tbk PT 2.000% due 19/04/2026	200	186	0.07	Globalworth Real Estate Invest 2.950% due 29/07/2026		400	365	0.13	PennyMac Financial Services, Inc 5.750% due 15/09/2031	<u>.</u>	200		0.07
Bank of America Corp. 2.687% due 22/04/2032	1,100	929		Goldman Sachs Group, Inc. 2.383% due 21/07/2032	\$	800	658	0.24	Protective Life Global Funding 1.737% due 21/09/2030		800	649	0.24
6.204% due 10/11/2028 Bank of Ireland Group PLC	300	313		Goodman U.S. Finance Five LLC 4.625% due 04/05/2032		700	652	0.24	Rayonier LP 2.750% due 17/05/2031		600	501	0.18
4.875% due 16/07/2028 € 7.594% due 06/12/2032 £	500 400	578 532		Goodman U.S. Finance Three Ll 3.700% due 15/03/2028 GPT Wholesale Office Fund	LC	500	466	0.17	Reinsurance Group of America, I 6.000% due 15/09/2033	nc.	200	210	0.08
Banque Ouest Africaine de Develop 2.750% due 22/01/2033 €	470	400	0.15		AUD	400	217	0.08	Rexford Industrial Realty LP 2.150% due 01/09/2031		100	80	0.03
Barclays PLC 4.836% due 09/05/2028 5.501% due 09/08/2028	400 500	391 503		3.000% due 03/07/2030 Hanwha Life Insurance Co. Ltd.	£	100	109	0.04	Santander Holdings USA, Inc. 5.807% due 09/09/2026		800	803	0.30
BNP Paribas S.A. 1.675% due 30/06/2027	400	367		3.379% due 04/02/2032 HAT Holdings LLC	\$	300	277	0.10	Santander UK Group Holdings Pl 3.823% due 03/11/2028	.C	200 400		0.07 0.15
4.625% due 25/02/2031 (c)(d) 7.750% due 16/08/2029 (c)(d)	200 800	162 819	0.06	3.375% due 15/06/2026 3.750% due 15/09/2030		610 230		0.21 0.07	6.534% due 10/01/2029 Segro Capital SARL		400	414	0.15
Boston Properties LP				8.000% due 15/06/2027		300		0.12	1.875% due 23/03/2030 Sirius Real Estate Ltd.	€	250	254	0.09
2.550% due 01/04/2032 BPCE S.A.	400	319	0.12	Host Hotels & Resorts LP 2.900% due 15/12/2031		100		0.03	1.125% due 22/06/2026 1.750% due 24/11/2028		400 200		0.15
2.045% due 19/10/2027 Brookfield Finance UK PLC	300	272	0.10	3.375% due 15/12/2029 3.500% due 15/09/2030		800 240		0.26 0.08	SLM Corp. 3.125% due 02/11/2026	\$	900		0.31
2.340% due 30/01/2032 CaixaBank S.A.	550	440	0.16	Howard Hughes Corp. 4.375% due 01/02/2031		700	608	0.22	Societe Generale S.A. 6.691% due 10/01/2034	·	1,000		0.39
3.625% due 14/09/2028 (c)(d) € 3.750% due 07/09/2029	200 300	171 340	0.13	HSBC Holdings PLC 3.973% due 22/05/2030 4.583% due 19/06/2029		200 500		0.07 0.18	Sofina S.A. 1.000% due 23/09/2028	€	200	187	0.07
6.208% due 18/01/2029 \$ Castellum Helsinki Finance Holding	500 Ahn	510	0.19	6.254% due 09/03/2034		600		0.18	Standard Chartered PLC			407	0.45
0.875% due 17/09/2029 € CBRE Global Investors Open-Ended	300	256 A.	0.09	Hudson Pacific Properties LP 3.950% due 01/11/2027 5.950% due 15/02/2028		250 150		0.08 0.05	2.678% due 29/06/2032 3.603% due 12/01/2033 (e) 6.301% due 09/01/2029	\$	500 200 700	166	0.15 0.06 0.26
SICAV-SIF Pan European Core Fur 0.900% due 12/10/2029	1d 500	460	0.17	ING Groep NV 4.125% due 24/08/2033	€	300		0.03	SVB Financial Group 4.570% due 29/04/2033 ^		770		0.19
Citigroup, Inc. 2.976% due 05/11/2030 \$ 6.075% due 25/01/2026 (e)	200 500	178 497		4.250% due 16/05/2031 (c)(d) 4.875% due 16/05/2029 (c)(d)	\$	200 700	146	0.05 0.21	Svenska Handelsbanken AB 4.750% due 01/03/2031 (c)(d)		200		0.06
Citycon Treasury BV 1.625% due 12/03/2028 €	300	266		Intesa Sanpaolo SpA 4.198% due 01/06/2032		200		0.06	UBS Group AG 4.375% due 10/02/2031 (c)(d) 5.050% due 12/01/2034		200		0.06
CNP Assurances SACA 1.250% due 27/01/2029	400	391		5.017% due 26/06/2024 6.625% due 31/05/2033 6.625% due 20/06/2033		200 600 1,000		0.07 0.30 0.38	5.959% due 12/01/2034 UniCredit SpA 5.459% due 30/06/2035		400 300		0.15
Cooperatieve Rabobank UA 1.004% due 24/09/2026 \$	900	836		JAB Holdings BV 5.000% due 12/06/2033		200		0.09	VIA Outlets BV 1.750% due 15/11/2028	€	500		0.10
Corporate Office Properties LP				Jones Lang LaSalle, Inc.					Workspace Group PLC	E	200	492	U. 1ŏ
2.000% due 15/01/2029	100	83	0.03	6.875% due 01/12/2028	\$	1,300	1,378	0.51	2.250% due 11/03/2028	£	500	547	0.20

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	((FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ZF Finance GmbH 2.000% due 06/05/2027 2.250% due 03/05/2028	€	400 \$ 100	410 102	0.15 0.04	Pinnacle Bidco PLC 8.250% due 11/10/2028	€	250 \$	288	0.11	TDC Net A/S 5.056% due 31/05/2028 5.618% due 06/02/2030	300 \$ 2,700	345 3,083	0.13 1.14
2.230% due 03/03/2026			56,035		RELX Capital, Inc. 4.750% due 20/05/2032	\$	800	807	0.30	TerraForm Power Operating LLC 5.000% due 31/01/2028 \$	230	224	0.08
INDUSTRIALS Accor S.A.					ReNew Power Pvt Ltd. 5.875% due 05/03/2027 S&P Global, Inc.		200	191	0.07	Verizon Communications, Inc. 2.850% due 03/09/2041	300	222	0.08
2.375% due 29/11/2028 Amgen, Inc.		900	950	0.35	2.700% due 01/03/2029 Schaeffler AG		700	648	0.24	5.050% due 09/05/2033 Vodafone Group PLC	1,500	1,531	0.56
5.600% due 02/03/2043 Arcadis NV	\$	900	931	0.34	3.375% due 12/10/2028 SK Hynix, Inc.	€	200	215	0.08	5.125% due 04/06/2081	113 _	86 14,030	0.03 5.17
4.875% due 28/02/2028 Ardagh Metal Packaging Finance		200 SA LLC	229	0.08	6.375% due 17/01/2028 Standard Industries, Inc.	\$	600	620	0.23	Total Corporate Bonds & Notes		93,141	34.34
3.000% due 01/09/2029 Ball Corp.		600	536	0.20	2.250% due 21/11/2026 Tesco Corporate Treasury Service		600 I C	629	0.23	U.S. GOVERNMENT AGENCIE Fannie Mae	S		
3.125% due 15/09/2031 BCP Modular Services Finance		580	501	0.18	0.375% due 27/07/2029 Teva Pharmaceutical Finance Ne		300		0.10	3.500% due 01/08/2059 4.000% due 01/11/2059	2,977 129	2,705 122	1.00 0.04
4.750% due 30/11/2028 Boise Cascade Co.	€	100	103	0.04	7.875% due 15/09/2031 Transurban Finance Co. Pty. Ltd.		400		0.19	Ginnie Mae 5.500% due 20/07/2053	4,552	4,587	1.69
4.875% due 01/07/2030 CDW LLC	\$	380	357	0.13	2.450% due 16/03/2031 Travis Perkins PLC		500	416	0.15	Ginnie Mae, TBA 5.000% due 01/01/2054	2,500	2,483	0.92
3.569% due 01/12/2031 Cellnex Finance Co. S.A. 3.875% due 07/07/2041		500 200	444 155	0.16	3.750% due 17/02/2026 VeriSign, Inc.	£	400	481	0.18	Uniform Mortgage-Backed Secur 3.000% due 01/07/2052 4.000% due 01/05/2053	rity 486 20,543	430 19,428	0.16 7.16
Centene Corp. 3.000% due 15/10/2030		600	520	0.19	2.700% due 15/06/2031 Vilmorin & Cie S.A.	\$	650	557	0.21	4.500% due 01/07/2052 - 01/09/2053	7,799	7,564	2.79
Fair Isaac Corp. 4.000% due 15/06/2028		610		0.13	1.375% due 26/03/2028 Vmed O2 UK Financing PLC		300		0.10	5.500% due 01/06/2053	23,829 28,682	23,580 28,853	8.69 10.64
Flex Ltd. 6.000% due 15/01/2028		300		0.11	4.500% due 15/07/2031 4.750% due 15/07/2031	\$	200 600		0.08	Uniform Mortgage-Backed Secul 2.000% due 01/02/2054	500	409	0.15
Ford Motor Co. 3.250% due 12/02/2032		80	67	0.02	Wabtec Transportation Netherla 1.250% due 03/12/2027		BV 400	408	0.15	3.500% due 01/02/2054 5.500% due 01/02/2054 6.000% due 01/02/2054	800 1,400 7,400	735 1,406 7,514	0.27 0.52 2.77
Gap, Inc. 3.625% due 01/10/2029		200	171	0.06	Weir Group PLC 2.200% due 13/05/2026	\$	400	372	0.14	6.500% due 01/02/2054	5,500	5,636 105,452	
3.875% due 01/10/2031 GN Store Nord A/S	C	300	247	0.09	Zenith Finco PLC 6.500% due 30/06/2027 ZF North America Capital, Inc.	£	200	208	0.08	U.S. TREASURY OBLIGATION	S		
0.875% due 25/11/2024 Graphic Packaging Internationa 2.625% due 01/02/2029	€ al LL(400 C 400	424	0.16	6.875% due 14/04/2028	\$	150	156 3 ,076	0.06	U.S. Treasury Inflation Protected 0.125% due 15/07/2024	1,788	1,757	0.65
HCA, Inc. 4.500% due 15/02/2027	\$	500		0.13	UTILITIES			,,0.0		0.125% due 15/10/2024 0.125% due 15/07/2031 0.125% due 15/01/2032	2,027 1,423 6,882	1,983 1,266 6,048	0.73 0.47 2.23
Hilton Domestic Operating Co., 3.625% due 15/02/2032	Inc.		332	0.12	AES Corp. 2.450% due 15/01/2031		300	252	0.09	0.250% due 15/01/2025 0.500% due 15/04/2024	2,598 49	2,522 48	0.93 0.02
4.000% due 01/05/2031 InterContinental Hotels Group	PLC	200	183	0.07	5.450% due 01/06/2028 CenterPoint Energy Houston Ele		700	712	0.26	0.625% due 15/01/2024 0.750% due 15/02/2045	1,094	1,091 164	0.40
3.375% due 08/10/2028	£									1 000% due 15/02/20/6	209		0 16
JCDecaux SE		500		0.22	5.300% due 01/04/2053 Clean Renewable Power Maurit		800 te. Ltd.		0.31	1.000% due 15/02/2046 1.375% due 15/02/2044 1.500% due 15/02/2053	209 532 832 621	436 744 564	0.16 0.27 0.21
1.625% due 07/02/2030 JDE Peet's NV	€	300	290	0.11	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC	tius P	800 te. Ltd. 180	165	0.06	1.375% due 15/02/2044	532 832	436 744	0.27
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030					5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV	tius P	800 te. Ltd. 180 800	165 854	0.06 0.32	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes	532 832 621	436 744 564	0.27 0.21
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025	€	300 600 800	290 481	0.11	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031	tius P	800 te. Ltd. 180	165 854 273	0.06	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969	0.27 0.21 0.72 0.88 7.73
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030	€ \$	300 600 800 200	290 481 910	0.11 0.18 0.34	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033	tius P	800 te. Ltd. 180 800	165 854 273 325	0.06 0.32 0.10	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969 SECURITI	0.27 0.21 0.72 0.88 7.73
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd.	€ \$ €	300 600 800 200	290 481 910 254	0.11 0.18 0.34 0.09 0.13 0.09	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024	tius P	800 te. Ltd. 180 800 300 400	165 854 273 325 267	0.06 0.32 0.10 0.12	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036	532 832 621 2,100 2,400 ACKED S	436 744 564 1,950 2,396 20,969 SECURITI	0.27 0.21 0.72 0.88 7.73
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC	€ \$ € f \$	300 600 800 200 400 300 300	290 481 910 254 354 244 299	0.11 0.18 0.34 0.09 0.13 0.09	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027	tius P	800 te. Ltd. 180 800 800 400	165 854 273 325 267 248	0.06 0.32 0.10 0.12 0.10	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969 SECURITI	0.27 0.21 0.72 0.88 7.73 ES
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC 4.500% due 10/07/2027 Metalsa S.A. de C.V.	€ \$ € £ \$	300 600 800 200 400 300 350	290 481 910 254 354 244 299 431	0.11 0.18 0.34 0.09 0.13 0.09 0.11 0.16	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings	tius P	800 te. Ltd. 180 800 300 400 250 250 250	165 854 273 325 267 248 230	0.06 0.32 0.10 0.12 0.10 0.09	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037 280 Park Avenue Mortgage Trus 6.738% due 15/09/2034	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969 5ECURITI 1,710 1,000	0.27 0.21 0.72 0.88 7.73 ES 0.63
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC 4.500% due 10/07/2027 Metalsa S.A. de C.V. 3.750% due 04/05/2031 MSCI, Inc.	€ \$ € £ \$	300 600 800 200 400 300 300 350	290 481 910 254 354 244 299 431 124	0.11 0.18 0.34 0.09 0.13 0.09 0.11 0.16	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027 National Grid PLC 0.250% due 01/09/2028 NextEra Energy Capital Holding 1.900% due 15/06/2028	tius P	800 te. Ltd. 180 800 300 400 250 250 250 400 -	165 854 273 325 267 248 230 386 355	0.06 0.32 0.10 0.12 0.10 0.09	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037 280 Park Avenue Mortgage Trus 6.738% due 15/09/2034 Banc of America Funding Trust 6.479% due 25/10/2036	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969 5ECURITI 1,710 1,000 1,089 2,152	0.27 0.21 0.72 0.88 7.73 ES 0.63 0.37 0.40
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC 4.500% due 10/07/2027 Metalsa S.A. de C.V. 3.750% due 04/05/2031 MSCI, Inc. 3.625% due 01/09/2030 Nemak S.A.B. de C.V.	€ \$ € £ \$ \$	300 600 800 200 400 300 350 150 400	290 481 910 254 354 244 299 431 124 362	0.11 0.18 0.34 0.09 0.13 0.09 0.11 0.16 0.05	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027 National Grid PLC 0.250% due 01/09/2028 NextEra Energy Capital Holding 1.900% due 15/06/2028 2.200% due 02/12/2026 AU Pacific Gas & Electric Co. 6.700% due 01/04/2053	€ ss, Inc.	800 te. Ltd. 180 800 300 400 250 250 250 400 400 400	165 854 273 325 267 248 230 386 355	0.06 0.32 0.10 0.12 0.10 0.09 0.09 0.14 0.13 0.09	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037 280 Park Avenue Mortgage Trus 6.738% due 15/09/2034 Banc of America Funding Trust 6.479% due 25/10/2036 Barclays Commercial Mortgage 0.597% due 10/08/2033 (a) 4.216% due 10/08/2033	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969 5ECURITI 1,710 1,000 1,089 2,152 52 5 Trust 77 94	0.27 0.21 0.72 0.88 7.73 ES 0.63 0.37 0.40 0.79 0.02
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC 4.500% due 10/07/2027 Metalsa S.A. de C.V. 3.750% due 04/05/2031 MSCI, Inc. 3.625% due 01/09/2030	€ \$ € \$	300 600 800 200 400 300 300 350	290 481 910 254 354 244 299 431 124	0.11 0.18 0.34 0.09 0.13 0.09 0.11 0.16 0.05 0.13	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027 National Grid PLC 0.250% due 01/09/2028 NextEra Energy Capital Holding: 1.900% due 05/12/2026 AU Pacific Gas & Electric Co. 6.700% due 01/04/2053 PacifiCorp 5.350% due 01/12/2053	€ ss, Inc \$ UD	800 te. Ltd. 180 800 300 400 250 250 250 400 400 400	165 854 273 325 267 248 230 386 355 254	0.06 0.32 0.10 0.12 0.10 0.09 0.09 0.14 0.13 0.09	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037 280 Park Avenue Mortgage Trus 6.738% due 15/09/2034 Banc of America Funding Trust 6.479% due 25/10/2036 Barclays Commercial Mortgage 0.597% due 10/08/2033 4.216% due 10/08/2033 4.498% due 10/08/2033 4.563% due 10/08/2033	532 832 621 2,100 2,400 _ — ACKED S ust 1,895 1,200 1,250 t 2,297 60 Securities 9,200 1,05 1,600 2,190	436 744 564 1,950 2,396 20,969 5ECURITI 1,710 1,000 1,089 2,152 5 Trust 77 94 1,401 1,762	0.27 0.21 0.72 0.88 7.73 ES 0.63 0.37 0.40 0.79 0.02 0.03 0.03 0.03 0.05 0.65
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC 4.500% due 10/07/2027 Metalsa S.A. de C.V. 3.750% due 04/05/2031 MSCI, Inc. 3.625% due 01/09/2030 Nemak S.A.B. de C.V. 2.250% due 20/07/2028 Newell Brands, Inc.	€ \$ € £ \$ \$ mers	300 600 800 200 400 300 350 150 400 400 200	290 481 910 254 354 244 299 431 124 362 393	0.11 0.18 0.34 0.09 0.13 0.09 0.11 0.16 0.05 0.13	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027 National Grid PLC 0.250% due 01/09/2028 NextEra Energy Capital Holding; 1.900% due 15/06/2028 2.200% due 02/12/2026 AU Pacific Gas & Electric Co. 6.700% due 01/04/2053 PacifiCorp 5.350% due 01/12/2053 Pattern Energy Operations LP 4.500% due 15/08/2028	€ s, Inc	800 te. Ltd. 180 800 300 400 250 250 400 400 400 300	165 854 273 325 267 248 230 386 355 254 1,414	0.06 0.32 0.10 0.12 0.10 0.09 0.09 0.14 0.13 0.09 0.52	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037 280 Park Avenue Mortgage Trus 6.738% due 15/09/2034 Banc of America Funding Trust 6.479% due 25/10/2036 Barclays Commercial Mortgage 10.597% due 10/08/2033 4.216% due 10/08/2033 4.498% due 10/08/2033 4.498% due 10/08/2035 Bear Stearns ALT-A Trust	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969 SECURITI 1,710 1,000 1,089 2,152 57 52 5 Trust 77 94 1,401 1,762 401	0.27 0.21 0.72 0.88 7.73 0.63 0.37 0.40 0.79 0.02 0.03 0.03 0.52 0.65 0.15
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC 4.500% due 10/07/2027 Metalsa S.A. de C.V. 3.750% due 04/05/2031 MSCI, Inc. 3.625% due 01/09/2030 Nemak S.A.B. de C.V. 2.250% due 20/07/2028 Newell Brands, Inc. 4.875% due 01/06/2025 NextEra Energy Operating Part 7.250% due 15/01/2029 NXP BV 2.500% due 11/05/2031	€ \$ € f f \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	300 600 800 200 400 300 350 150 400 400 200 LP 1,000 250	290 481 910 254 354 244 299 431 124 362 393 197 1,048 213	0.11 0.18 0.34 0.09 0.13 0.09 0.11 0.16 0.05 0.13 0.15 0.07 0.39	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027 National Grid PLC 0.250% due 01/09/2028 NextEra Energy Capital Holdings 1.900% due 15/06/2028 2.200% due 02/12/2026 AURICE Electric Co. 6.700% due 01/04/2053 Pacificorp 5.350% due 01/12/2053 Pattern Energy Operations LP 4.500% due 15/08/2028 Southern California Edison Co. 2.500% due 01/06/2031	€ is, Inc	800 te. Ltd. 180 800 800 300 400 250 250 250 400 400 700 500	165 854 273 325 267 248 230 386 355 254 1,414 473 343	0.06 0.32 0.10 0.12 0.10 0.09 0.09 0.14 0.13 0.09 0.52 0.25 0.17 0.13	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037 280 Park Avenue Mortgage Trus 6.738% due 15/09/2034 Banc of America Funding Trust 6.479% due 25/10/2036 Barclays Commercial Mortgage 0.597% due 10/08/2033 4.216% due 10/08/2033 4.498% due 10/08/2033 4.563% due 10/08/2033 4.957% due 10/08/2035	532 832 621 2,100 2,400 _ — ACKED S ust 1,895 1,200 1,250 t 2,297 60 Securities 9,200 1,05 1,600 2,190	436 744 564 1,950 2,396 20,969 5ECURITI 1,710 1,000 1,089 2,152 5 Trust 77 94 1,401 1,762	0.27 0.21 0.72 0.88 7.73 ES 0.63 0.37 0.40 0.79 0.02 0.03 0.03 0.03 0.05 0.65
1.625% due 07/02/2030 JDE Peet's NV 2.250% due 24/09/2031 4.125% due 23/01/2030 John Lewis PLC 6.125% due 21/01/2025 Lenovo Group Ltd. 3.421% due 02/11/2030 Liberty Utilities Finance GP 2.050% due 15/09/2030 Lindblad Expeditions LLC 6.750% due 15/02/2027 Marks & Spencer PLC 4.500% due 10/07/2027 Metalsa S.A. de C.V. 3.750% due 04/05/2031 MSCI, Inc. 3.625% due 01/09/2030 Nemak S.A.B. de C.V. 2.250% due 20/07/2028 Newell Brands, Inc. 4.875% due 01/06/2025 NextEra Energy Operating Part 7.250% due 15/01/2029 NXP BV	€ \$ € £ \$ \$ mers 1	300 600 800 200 400 300 350 150 400 400 200 LP	290 481 910 254 354 244 299 431 124 362 393 197 1,048 213 1,002	0.11 0.18 0.34 0.09 0.13 0.09 0.11 0.16 0.05 0.13 0.15 0.07	5.300% due 01/04/2053 Clean Renewable Power Maurit 4.250% due 25/03/2027 Enel Finance America LLC 7.100% due 14/10/2027 Enel Finance International NV 1.375% due 12/07/2026 2.250% due 12/07/2031 Iberdrola International BV 6.750% due 15/09/2033 India Green Energy Holdings 5.375% due 29/04/2024 India Green Power Holdings 4.000% due 22/02/2027 National Grid PLC 0.250% due 01/09/2028 NextEra Energy Capital Holding: 1.900% due 15/06/2028 2.200% due 02/12/2026 Aucric Gas & Electric Co. 6.700% due 01/04/2053 PacifiCorp 5.350% due 01/12/2053 Pattern Energy Operations LP 4.500% due 15/08/2028 Southern California Edison Co.	€ s, Inc. \$ UD \$ 1,	800 te. Ltd. 180 800 300 400 250 250 400 400 300 700 500	165 854 273 325 267 248 230 386 355 254 1,414 473 343 151	0.06 0.32 0.10 0.12 0.10 0.09 0.09 0.14 0.13 0.09 0.52 0.25 0.17	1.375% due 15/02/2044 1.500% due 15/02/2053 U.S. Treasury Notes 2.375% due 31/03/2029 3.875% due 30/09/2029 NON-AGENCY MORTGAGE-B 1211 Avenue of the Americas Tr 4.142% due 10/08/2035 225 Liberty Street Trust 4.501% due 10/02/2036 245 Park Avenue Trust 3.657% due 05/06/2037 280 Park Avenue Mortgage Trust 6.738% due 15/09/2034 Banc of America Funding Trust 6.479% due 25/10/2036 Barclays Commercial Mortgage 10.597% due 10/08/2033 4.216% due 10/08/2033 4.98% due 10/08/2035 4.563% due 10/08/2035 4.563% due 10/08/2035 Bear Stearns ALT-A Trust 5.790% due 25/06/2046 Bridgegate Funding PLC 9.220% due 16/10/2062 Commercial Mortgage Trust	532 832 621 2,100 2,400	436 744 564 1,950 2,396 20,969 5ECURITI 1,710 1,000 1,089 2,152 52 5 Trust 77 94 1,401 1,762 401 664	0.27 0.21 0.72 0.88 7.73 ES 0.63 0.37 0.40 0.79 0.02 0.03 0.03 0.52 0.65 0.15

\$ 274,526 101.23

DESCRIP	rion	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Down	ey Savings & Loan Assoo n Trust	ciation Mor	tgage	
	6 due 19/03/2037	\$ 1,268	\$ 1,058	0.39
EMF-U 6.319%	K PLC 6 due 13/03/2046	£ 2,825	3,566	1.31
	Hall Mortgages PLC 6 due 18/06/2038	2,040	2,527	0.93
	endence Plaza Trust	·	,	0.13
3.9119	6 due 10/07/2035 6 due 10/07/2035	\$ 345 1,940	330 1,831	0.12 0.68
	6 due 10/07/2035 6 due 10/07/2035	132 1,050	124 968	0.05
	on Avenue Mortgage Tr	ust		0.04
	6 due 15/08/2034 6 due 15/08/2034	690 225	580 183	
	6 due 15/08/2034	1,900	1,428	0.53
	ageIT Trust 6 due 25/08/2035	331	315	0.12
	s Commercial Mortgage 6 due 15/11/2032	Securities 1,220	Trust 886	0.33
	ential Accredit Loans, Inc 6 due 25/12/2036	c. Trust 72	62	0.02
	ential Funding Mortgage % due 25/04/2037	Securities, 42	Inc. Trust	0.01
Struct 6.115%	ured Adjustable Rate M 6 due 25/04/2035	ortgage Loa 36	an Trust 35	0.01
	Point Mortgage Funding % due 20/10/2051	PLC £ 3,000	3,811	1.41
	Mortgage Pass-Throug 6 due 25/11/2036	h Certificat \$ 84	es Trust 72	0.03
	wide Plaza Trust 6 due 10/11/2036	1,795	410	0.15
J.J90 /	0 duc 10/11/2030	1,733	33,758	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ASSET-BACKED SECURITIES			
Ameriquest Mortgage Securities	, Inc. Asset	-Backed	ı
Pass-Through Certificates 6.520% due 25/05/2035	\$ 1,275 \$	1,110	0.41
Argent Securities Trust 5.770% due 25/06/2036	1,984	566	0.21
Bear Stearns Asset-Backed Secur 5.970% due 25/08/2036 6.595% due 25/02/2035	rities Trust 1,287 57	1,164 57	
BNC Mortgage Loan Trust 4.291% due 25/10/2036	102	72	0.03
Centex Home Equity Loan Trust 6.385% due 25/10/2035	14	13	0.00
Countrywide Asset-Backed Certi			
5.610% due 25/06/2047 5.990% due 25/12/2036	67 283	60 263	
First Franklin Mortgage Loan Tru 4.757% due 25/03/2036 6.220% due 25/12/2035	1,448 921	1,344 887	
GoodLeap Sustainable Home Sol 5.520% due 22/02/2055	l <mark>utions Trus</mark> 657		0.24
GSAMP Trust 5.950% due 25/06/2036 6.370% due 25/11/2035	1,767 100	932 95	
JPMorgan Mortgage Acquisition 4.470% due 25/01/2037	Trust 4,141	2,189	0.81
Lehman XS Trust 5.790% due 25/02/2037	528	512	0.19
Long Beach Mortgage Loan Trus 5.770% due 25/11/2036 5.780% due 25/08/2036	t 492 2,515	353 1,333	
Morgan Stanley ABS Capital, Inc 6.145% due 25/09/2035	. Trust 477	447	0.16

DESCRIPTION		PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS
Mosaic Solar Loans LLC 4.450% due 20/06/2042	\$	445	\$	419	0.15
Soundview Home Loan Trust 5.970% due 25/10/2036	t	548		514	0.19
Structured Asset Investment 6.445% due 25/05/2035		an Tr ı 1,405	ust	1,235	0.46
Structured Asset Securities (5.760% due 25/07/2036		o. Mo 1,323	rtgag	e Loan 1,280	Trust 0.47
Structured Asset Securities (7.099% due 25/05/2031		67		52	0.02
Wells Fargo Home Equity As 6.470% due 25/10/2034		Back 1,051		1,043	0.38
				16,583	6.12
SOVEREIGN ISSUES					
Chile Government Internation	nal		ı	204	0.40
2.750% due 31/01/2027 3.500% due 31/01/2034		300		284 268	0.10
Fondo MIVIVIENDA S.A.		300		200	0.10
4.625% due 12/04/2027		300		293	0.11
Mexico Government Interna 2.250% due 12/08/2036	tior €	870	nd	758	0.28
Romania Government Intern	atio	onal E	Bond		
1.7E00/ due 12/07/2020		COO		EDO	0.20
1.750% due 13/07/2030 5.500% due 18/09/2028		600 350		538 398	0.20
1.750% due 13/07/2030 5.500% due 18/09/2028 6.375% due 18/09/2033		600 350 350		538 398 410	0.20 0.15 0.15
5.500% due 18/09/2028	ion	350 350	nd	398	0.15
5.500% due 18/09/2028 6.375% due 18/09/2033 Serbia Government Internat 1.000% due 23/09/2028 South Africa Government Int	terr	350 350 al Bor 400 nation		398 410 374 and	0.15 0.15 0.14
5.500% due 18/09/2028 6.375% due 18/09/2033 Serbia Government Internat 1.000% due 23/09/2028	terr	350 350 al Bor 400 nation		398 410 374	0.15 0.15

Total Transferable Securities

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
BOS	5.420%	29/12/2023	02/01/2024	\$ 8,200	U.S. Treasury Notes 4.000% due 28/02/2030	\$ (8,383)	\$ 8,200	\$ 8,205	3.02
Total Repurcha	ase Agreeme	ents				\$ (8,383)	\$ 8,200	\$ 8,205	3.02

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES Unrealised **Expiration** # of Appreciation/ % of Description Type Month Contracts (Depreciation) Net Assets 3-Month SOFR December Futures 03/2024 Long 20 \$ (78)(0.03)3-Month SOFR December Futures 03/2025 Short 3 11 0.01 4 03/2026 9 3-Month SOFR December Futures Short 0.00 09/2024 3-Month SOFR June Futures Short 21 0.01 3-Month SOFR June Futures Short 09/2025 2 4 2 0.00 3-Month SOFR March Futures Short 06/2024 0.01 06/2025 3-Month SOFR March Futures Short 6 0.00 3-Month SOFR March Futures Short 06/2026 3 0.00 3 3-Month SOFR September Futures Short 12/2024 13 0.01 3-Month SOFR September Futures 12/2025 Short 0.00 2 9 Euro-Bund 10-Year Bond March Futures Long 03/2024 0.01 U.S. Treasury 5-Year Note March Futures Short 03/2024 10 (24)(0.01)U.S. Treasury 10-Year Note March Futures Short 03/2024 46 (163)(0.06)U.S. Treasury 10-Year Ultra March Futures Short 03/2024 10 (51)(0.02)U.S. Treasury 30-Year Bond March Futures Long 03/2024 0.00 (182)U.S. Treasury Ultra Long-Term Bond March Futures Short 03/2024 14 (0.07)\$ (376) (0.14)Total Financial Derivative Instruments Dealt in on a Regulated Market \$ (376) (0.14)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

Reference Entity	Fixed Deal	Maturity	Notional	Appreciation/	% of
	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
British Telecommunications PLC	1.000%	20/06/2028	€ 200	\$ 4	0.00
British Telecommunications PLC	1.000	20/12/2028	900	24	0.01
Tesco PLC	1.000	20/06/2028	100	1	0.00
				\$ 29	0.01

INTEREST	RATE SWAPS					
Pay/						
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.320%	20/10/2033	£ 100	\$ 11	0.00
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	1,500	(153)	(0.06)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2026	¥ 330,000	11	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000 0.000	16/06/2028 15/12/2028	890,000	108 (105)	0.04
Receive Receive	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	1,690,000 226,300	37	(0.04) 0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	101,000	58	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	\$ 150	13	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	100	13	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	6,000	(522)	(0.19)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	40	9 16	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.350 1.360	20/01/2027 15/02/2027	200 550	44	0.01 0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	500	(40)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.418	20/01/2027	250	(20)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	400	31	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	500	(39)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.443	18/01/2027	500	(38)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	500	38	0.01
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.450 1.500	16/07/2031 15/12/2028	50 800	8 (94)	0.00 (0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	110	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	150	(16)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	15/10/2031	200	(30)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	700	(50)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	11/01/2027	200	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.570 1.573	12/01/2027	100 300	(7) (28)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.580	28/02/2027 16/02/2027	300	(21)	(0.01) (0.01)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	2,700	90	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	2,200	(151)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	1.618	09/02/2029	200	(24)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.620	18/04/2027	300	(26)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	150	(15)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.650 1.650	24/02/2027 08/02/2032	1,300 250	(86) (39)	(0.03) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.655	24/01/2032	150	(22)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	06/03/2024	500	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	2,100	(136)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	12/01/2029	400	(39)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	150	(22)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.735	12/01/2032	150	(21)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.765 1.770	16/03/2032 14/02/2032	300 150	(43) (22)	(0.02) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.783	22/04/2027	400	(32)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	50	17	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	500	(40)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	50	(16)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	150	(21)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052 06/04/2032	50 150	(15)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.872 1.888	22/03/2029	150 200	(20) (20)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	300	(23)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	2,820	(30)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	2,600	(29)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	200	(23)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	9,850	(56)	(0.02)
Pay	1-Day USD-SOFR Compounded OIS	2.000	15/12/2051	200	(67)	(0.02)
Pay Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.250 2.300	17/06/2027 17/01/2026	400 2,000	(24) 65	(0.01) 0.02
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	3,500	79	0.02
Pay	1-Day USD-SOFR Compounded-OIS	2.370	21/06/2027	400	(22)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.430	30/09/2027	460	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	6,800	159	0.06
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	460	22	0.01

Pay/ Receive		Fived	B.O. de cuide c	National	Unrealised	0/ af
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	2.468%	27/07/2028	\$ 200	\$ (7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	100	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.605	28/06/2027	400	(18)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.675 2.750	24/07/2028	200	(5) 275	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.765	21/06/2053 27/07/2024	3,200 1,100	(21)	0.10 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	200	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	1,000	(31)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.880	30/09/2027	1,300	(33)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.900 2.910	04/10/2027 14/11/2024	1,300 200	(32) (3)	(0.01) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	17/10/2024	500	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.955	04/10/2027	300	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	200	(3)	0.00
Pay .	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	200	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000 3.000	21/06/2030	1,570 40	19	0.01 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033 24/10/2024	200	(2) (3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	600	(14)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	600	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	500	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	1,100	(18)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.088 3.100	07/11/2024 09/09/2029	200 600	(2) (13)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	200	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	4,810	(119)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.300 3.340	06/03/2033	200 400	(5) (8)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.350	23/02/2030 14/12/2032	100	(6)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	200	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	200	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	200	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	300	(5)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.420 3.425	24/05/2033 01/03/2033	300 300	(3) (4)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	300	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	500	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	400	(5)	0.00
Pay .	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	600	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	22/05/2033 21/06/2033	21,620 400	(19) (1)	(0.01) 0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	100	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	200	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	400	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	400 200	(4)	0.00 0.00
Pay Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.650 3.684	10/07/2033 03/01/2034	100	2 (1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	12,640	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	100	2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	400	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	11/12/2024 21/06/2025	400 10,300	(3) 178	0.00 0.07
Receive Receive	1-Day USD-SOFR Compounded-OIS	3.750	13/12/2027	400	(1)	0.07
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	4,800	(60)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	200	4	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.760 3.800	23/08/2033 22/08/2030	400 100	9	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	200	2 5	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	100	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854 3.870	29/12/2033	200 100	(6)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.880	17/10/2053 16/10/2053	100	11 11	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	200	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	500	19	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	200	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	400	19	0.01
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.030 4.040	15/12/2033 20/06/2024	200 1,500	(8) (12)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.040	20/06/2024	6,000	(45)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	4.140	22/06/2024	2,500	(17)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	200	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.165	27/09/2033	400	23	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.170	03/10/2033	300	18 12	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.175 4.200	10/10/2033 18/10/2033	200 200	12 12	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	200	13	0.00
•						

Schedule of Investments PIMCO ESG Income Fund (Cont.)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	4.230%	23/10/2033	\$ 100	\$ 6	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	14,400	129	0.05
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	200	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	100	7	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	200	17	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.500	22/05/2025	47,760	(98)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	27,590	58	0.02
Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	92,690	(98)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	5.400	06/06/2024	53,540	.57	0.02
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	€ 700	(35)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	400	(20)	(0.01)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	400	1	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	800	2	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	500	2 2	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	400	2	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	400	2	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	400	15	0.01
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	300	(34)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.760	03/01/2029	200	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	200	(7)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	300	(7)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	200	(8)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(9)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	6,400	(402)	(0.15)
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	(5)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	100	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	100	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
Receive ⁽³⁾ Receive	6-Month EUR-EURIBOR	3.250 3.250	20/03/2029	13,600	(550)	(0.20)
Receive	6-Month EUR-EURIBOR	3.255	06/11/2033	200 100	(13)	(0.01)
	6-Month EUR-EURIBOR		22/11/2028		(4)	0.00
Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.270 3.270	08/11/2028 21/08/2033	200 100	(7) 7	0.00 0.00
Pay Receive		3.280	22/11/2033	100	(7)	0.00
	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.300	03/10/2033	400	(7)	0.00
Pay Rocoivo	6-Month EUR-EURIBOR	3.300	27/11/2033	100	(7)	0.00
Receive	6-Month EUR-EURIBOR	3.370	09/10/2028	200	(7)	0.00
Pay	6-Month EUR-EURIBOR	3.370 3.450	20/10/2028	200	10	0.00
Pay	O-IVIOITILI LON-EUNIDON	5.430	20/10/2028	200	\$ (2,362)	(0.87)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (2,333)	(0.86)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS INTEREST RATE SWAPTIONS Fair % of Pay/Receive Exercise **Expiration** Notional Counterparty Description Floating Rate Date Amount(1) **Net Assets** Floating Rate Index Rate Cost Value GLM Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.110% 26/07/2032 0.01 Pay 200 32 20 Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.110 26/07/2032 300 49 67 0.02 MYC Call - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.620 22/07/2024 2,600 20 0.00 Pay Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.620 22/07/2024 2,600 20 33 0.01 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.400 20/07/2027 200 26 13 0.01 Pay Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.400 20/07/2027 0.01 Receive 26 \$ 173 \$ 173 0.06

WRITTEN OPTIONS

INTEREST RATE SWAPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	100	0	0	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	200	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	100	(1)	0	0.00
CBK	Put - OTC 10-Year Interest Rate Swap Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Receive	3.995 2.690	16/01/2024 02/04/2024	200 100	(1) (1)	0	0.00 0.00
CDN	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	100	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	100	0	O´	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	100	0	0	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	200	(2)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	200	(2)	(3)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	500	(4)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay .	2.697	02/04/2024	500	(4)	(8)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	200	(2)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	200 200	(2)	(3) (1)	0.00
	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive Receive	3.215 3.285	22/01/2024 19/01/2024	100	(1) 0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive	3.203	16/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	100	O´	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	200	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	200	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	200	0	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	100 100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive Receive	3.350	18/01/2024	100	(1) 0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	3.600 3.620	12/01/2024 29/01/2024	100	0	(2) (1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	100	O´	O´	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	200	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	0	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	200	(1)	(4)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100 200	0 (1)	0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 6-Month EUR-EURIBOR	Pay Receive	4.120 2.330	04/01/2024 15/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	100	0	0	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	100	(1)	(1)	0.00
5	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	100	(1)	0	0.00
	The state of the s)				\$ (46)	\$ (50)	(0.02)
							↓ (40)	⊅ (OU)	(U.UZ)

INTEREST RATE-CAPPED OPTIONS										
Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets		
MYC	Call - OTC 1-Year Interest Rate Cap ⁽²⁾	1-Year USD-LIBOR	0.026%	23/07/2025	2,600	\$ (23)	\$ (36)	(0.02)		
	Put - OTC 1-Year Interest Rate Floor	1-Year USD-LIBOR	0.030	24/07/2024	5,200	(20)	0	0.00		
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.026	23/07/2025	2,600	(23)	(5)	0.00		
						\$ (66)	\$ (41)	(0.02)		

 $^{\,^{(1)}\,\,}$ Notional Amount represents the number of contracts.

⁽²⁾ The underlying instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

CREDIT DE	CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)											
		Fixed Deal	Maturity	Notional	Premiums	Unrealised Appreciation/	Fair	% of				
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	% of Net Assets				
MYC	South Africa Government International Bond	1.000%	20/12/2026	\$ 1.000	\$ (44)	\$ 38	\$ (6)	0.00				

Schedule of Investments PIMCO ESG Income Fund (cont.)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

						Unrealised			
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of	
Counterpa	rty Index/Tranches	Receive Rate	Date	Amount(2)	Paid/(Received)	(Depreciation)	Value	Net Assets	
MYC	CMBX.NA.AAA.14 Index	0.500%	16/12/2072	\$ 1.600	\$ (39)	\$ 23	\$ (16)	(0.01)	

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 81	4 \$ 539	\$ 0	\$ (16)	\$ (16)	(0.01)
BOA	01/2024	81	4 538	0	(17)	(17)	(0.01)
	01/2024	£ 53	8 683	0	(2)	(2)	0.00
	01/2024	\$ 2,38		113	, O	113	0.04
BPS	01/2024	€ 55	1 \$ 601	0	(7)	(7)	0.00
	01/2024	£ 2,05	0 2,601	0	(13)	(13)	(0.01)
	01/2024	¥ 25,70		0	(7)	(7)	0.00
	01/2024	\$ 34		15	, O	15	0.01
	01/2024	ZAR 9,84		0	(7)	(7)	0.00
CBK	01/2024		8 2	0	, O	, O	0.00
	01/2024	\$ 33	0 £ 261	2	0	2	0.00
	01/2024	42		34	0	34	0.01
GLM	01/2024	MXN	7 \$ 0	0	0	0	0.00
	01/2024	\$ 1,14	8 ¥ 168,767	50	0	50	0.02
	01/2024	2,62		82	0	82	0.03
MBC	01/2024	€ 23,61		0	(144)	(144)	(0.05)
	01/2024	£ .6	8 86	0	(1)	(1)	0.00
	01/2024	¥ 146,40	0 1,027	0	(12)	(12)	0.00
MYI	01/2024		6 18	0	0	0	0.00
	01/2024	\$ 90	7 ¥ 133,659	42	0	42	0.01
	03/2024	IDR 1,297,92		0	0	0	0.00
UAG	01/2024	£ 11,12		Ö	(104)	(104)	(0.04)
				\$ 338	\$ (330)	\$ 8	0.00

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional AUD (Hedged) Income and R Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	33,419	AUD	50,400	\$ 978	\$ 0	\$ 978	0.36
BOA	01/2024		2,465		3,727	79	0	79	0.03
BPS	01/2024	AUD	1,384	\$	937	0	(8)	(8)	0.00
	01/2024	\$	554	AUD	822	7	0	7	0.00
CBK	01/2024	AUD	800	\$	547	1	0	1	0.00
	01/2024	\$	558	AUD	826	6	0	6	0.00
GLM	01/2024	AUD	822	\$	551	0	(10)	(10)	0.00
MBC	01/2024	\$	12,738	AUD	19,213	375	0	375	0.14
RYL	01/2024	AUD	821	\$	552	0	(8)	(8)	0.00
UAG	01/2024	\$	16,103	AUD	24,272	461	0	461	0.17
						\$ 1,907	\$ (26)	\$ 1,881	0.70

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ncy to ivered	Currei be Red		alised eciation	Unrealised (Depreciation)	Appre	realised ciation/ ciation)	% of Net Assets
BRC	01/2024	\$	59	CHF	52	\$ 2	\$ 0	\$	2	(0.01)
CBK	01/2024	CHF	2	\$	3	0	0		0	0.00
	01/2024	\$	1	CHF	1	0	0		0	0.00
GLM	01/2024		466		408	19	0		19	0.01
MYI	01/2024		469		409	18	0		18	0.01
UAG	01/2024		422		368	16	0		16	0.01
						\$ 55	\$ 0	\$	55	0.02

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 6,865	\$ 7,503	\$ 1	\$ (82)	\$ (81)	(0.03)
	01/2024	\$ 3,370	€ 3,085	40	0	40	0.01
CBK	01/2024	€ 207	\$ 229	0	0	0	0.00
	01/2024	\$ 450	€ 416	10	0	10	0.00
MBC	01/2024	€ 2,349	\$ 2,541	0	(54)	(54)	(0.02)
	01/2024	\$ 36,745	€ 33,420	181	0	181	0.07
MYI	01/2024	€ 111	\$ 120	0	(3)	(3)	0.00
	01/2024	\$ 36,632	€ 33,329	193	0	193	0.07
UAG	01/2024	33,626	30,570	151	0	151	0.06
				\$ 576	\$ (139)	\$ 437	0.16

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ncy to livered		ncy to ceived	alised ciation	alised ciation)	Net Unr Apprec (Deprec	iation/	% of Net Assets
BOA	01/2024	\$	19	£	15	\$ 0	\$ 0	\$	0	0.00
BPS	01/2024		28		22	0	0		0	0.00
BRC	01/2024		0		0	0	0		0	0.00
CBK	01/2024	£	3	\$	4	0	0		0	0.00
MBC	01/2024		1		1	0	0		0	0.00
SCX	01/2024	\$	161	£	127	2	0		2	0.00
SSB	01/2024		105		83	1	0		1	0.00
UAG	01/2024		161		127	1	0		1	0.00
						\$ 4	\$ 0	\$	4	0.00

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 5,952	NOK 63,288	\$ 280	\$ 0	\$ 280	0.11
CBK	01/2024	8,347	89,319	449	0	449	0.17
GLM	01/2024	7,754	83,294	449	0	449	0.17
MBC	01/2024	467	5,069	32	0	32	0.01
RYL	01/2024	NOK 803	\$ 77	0	(2)	(2)	0.00
	01/2024	\$ 2,807	NOK 29,644	114	(1)	113	0.04
SCX	01/2024	557	5,996	33	0	33	0.01
				\$ 1,357	\$ (3)	\$ 1,354	0.51

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		ency to eceived	ealised reciation	alised ciation)	Appre	realised ciation/ eciation)	% of Net Assets	
BOA	01/2024	SEK	1	\$	0	\$ 0	\$ 0	\$	0	0.00	
	01/2024	\$	6,527	SEK	68,082	230	0		230	0.08	
CBK	01/2024	SEK	1,713	\$	164	0	(6)		(6)	0.00	
	01/2024	\$	895	SEK	9,316	30	(1)		29	0.01	
GLM	01/2024	SEK	582	\$	57	0	(1)		(1)	0.00	
MBC	01/2024		842		82	0	(2)		(2)	0.00	
SCX	01/2024	\$	7,195	SEK	74,725	222	0		222	0.08	
UAG	01/2024	SEK	1,526	\$	152	1	0		1	0.00	
	01/2024	\$	7,228	SEK	74,601	 176	0		176	0.07	
						\$ 659	\$ (10)	\$	649	0.24	Ξ

As at 31 December 2023, the Institutional SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Curren be Deli	•		ncy to ceived	alised ciation	alised ciation)	Appred (Depred	ciation/	% of Net Assets
BOA DUB GLM MYI	01/2024 01/2024 01/2024 01/2024 02/2024	\$ SGD	97 99 13 93	SGD	129 132 17 123	\$ 1 1 0 1	\$ 0 0 0 0	\$	1 1 0 1	0.00 0.00 0.00 0.00
Total OTC Financial D	02/2024 Derivative Instruments	משכ	3)	3	\$ 3	\$ 0	\$ 4	3 , 451	0.00 0.00 1.64

Schedule of Investments PIMCO ESG Income Fund (Cont.)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	VALUE (000S)	NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 3.000% due 01/03/2054	\$ 500	\$ (443)	(0.16)
Total Securities Sold Short		\$ (443)	(0.16)
Total Investments		\$ 284,025	104.73
Other Current Assets & Liabilities		\$ (12,817)	(4.73)
Net Assets		\$ 271,208	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal amount of security is adjusted for inflation.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Contingent convertible security.
- (e) Restricted Securities (31 December 2022: 0.38%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	6.075%	25/01/2026	19/07/2022	\$ 490	\$ 497	0.18
Deutsche Bank AG	3.035	28/05/2032	25/08/2021 - 02/09/2021	358	293	0.11
Standard Chartered PLC	3.603	12/01/2033	05/01/2022	200	166	0.06
				\$ 1,048	\$ 956	0.35

Cash of \$2,915 (31 December 2022: \$1,927) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 274,513	\$ 13	\$ 274,526
Repurchase Agreements	0	8,200	0	8,200
Financial Derivative Instruments ⁽³⁾	9	1,733	0	1,742
Securities Sold Short	0	(443)	0	(443)
Totals	\$ 9	\$ 284,003	\$ 13	\$ 284,025

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 254,108	\$ 0	\$ 254,108
Repurchase Agreements	0	44,400	0	44,400
Financial Derivative Instruments(3)	(9)	1,287	0	1,278
Securities Sold Short	0	(2,630)	0	(2,630)
Totals	\$ (9)	\$ 297,165	\$ 0	\$ 297,156

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

As at 31-Dec-2023				As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾		
AZD	\$ 962	\$ (1,000)	\$ (38)	\$ 4	\$ 0	\$ 4		
BOA	684	(660)	24	43	0	43		
BPS	(64)	0	(64)	(571)	550	(21)		
BRC	2	0	2	59	0	59		
CBK	520	(620)	(100)	1,021	(950)	71		
DUB	(2)	(10)	(12)	(9)	0	(9)		
GLM	655	(510)	145	3	260	263		
GST	(1)	0	(1)	N/A	N/A	N/A		
JPM	(8)	0	(8)	187	0	187		
MBC	375	(260)	115	660	(350)	310		
MYC	15	0	15	(69)	0	(69)		
MYI	251	(450)	(199)	263	(20)	243		
RYL	103	0	103	88	0	88		
SAL	N/A	N/A	N/A	(6)	0	(6)		
SCX	257	(300)	(43)	799	(780)	19		
SSB	1	0	1	N/A	N/A	N/A		
UAG	701	(990)	(289)	164	0	164		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	39.24	36.58
Transferable securities dealt in on another regulated market*	61.99	69.50
Other transferable securities	N/A	0.71
Repurchase agreements	3.02	18.66
Financial derivative instruments dealt in on a regulated market	(0.14)	0.05
Centrally cleared financial derivative instruments	(0.86)	(0.62)
OTC financial derivative instruments	1.64	1.11
Securities sold short	(0.16)	(1.11)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.31	0.52
Corporate Bonds & Notes	34.34	34.38
U.S. Government Agencies	38.88	29.05
U.S. Treasury Obligations	7.73	5.52
Non-Agency Mortgage-Backed Securities	12.45	12.90
Asset-Backed Securities	6.12	6.03
Sovereign Issues	1.40	1.19
Short-Term Instruments	N/A	17.20
Repurchase Agreements	3.02	18.66
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.14)	0.05
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.01)
Interest Rate Swaps	(0.87)	(0.61)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.06	0.08
Written Options		
Interest Rate Swaptions	(0.02)	(0.10)
Interest Rate-Capped Options	(0.02)	(0.04)
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.02)
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	(0.01)
Forward Foreign Currency Contracts	0.00	(0.10)
Hedged Forward Foreign Currency Contracts	1.63	1.30
Securities Sold Short	(0.16)	(1.11)
Other Current Assets & Liabilities	(4.73)	(24.88)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0003)	(0003)	ASSETS		(0003)	(0003)	ASSETS	UTILITIES	(0003)	(0003)	ASSETS
LOAN PARTICIPATIONS AN	ND ASSIGNM	IENTS		LeasePlan Corp. NV 1.375% due 07/03/2024	€ 6,100 €	6,072	0.36	Electricite de France S.A.	G 42 000	G 44 000	0.74
Hilton Domestic Operating Co 7.455% due 08/11/2030	o., Inc. \$ 214 €	195	0.01	Liberty Mutual Group, Inc. 3.625% due 23/05/2059	9,700	9,497	0.57	2.875% due 15/12/2026 (e) Total Corporate Bonds & Notes		€ 11,899 272,043	0.71 16.27
CORPORATE BONDS & NO				Lloyds Banking Group PLC 7.500% due 27/09/2025 (e)(g)	\$ 1,700	1,511	0.09	U.S. GOVERNMENT AGE	NCIES		
BANKING & FINANCE				MUFG Bank Ltd. 3.750% due 10/03/2024	1,700	1,534	0.09	Fannie Mae	\$ 4	4	0.00
Banco di Desio e della Brianza 4.000% due 13/03/2028	e SpA € 5,000	5,149	0.31	Nordea Kredit Realkreditaktie	•	1,067	0.09	5.692% due 25/07/2037 5.852% due 25/06/2036 Freddie Mac	\$ 4 29	4 26	0.00
Bank of America Corp. 4.962% due 24/08/2025	2,950	2,964	0.18	1.000% due 01/10/2053	867	85	0.01	0.000% due 15/01/2038 (a)	423	20	0.00
Barclays PLC	2,930	2,304	0.16	1.500% due 01/10/2050 2.000% due 01/10/2047	0	0	0.00	3.500% due 01/10/2047 5.334% due 15/01/2038	2,571 423	2,176 377	0.13
4.375% due 15/03/2028 (e)(g) 5.829% due 09/05/2027	\$ 200 9,800	141 8,954	0.01	2.000% due 01/10/2050	8,261	942	0.06	5.750% due 01/09/2037	772	715	0.04
6.125% due 15/12/2025 (e)(g)	800		0.04	Nova Kreditna Banka Maribor 1.875% due 27/01/2025	d.d. € 5,200	5,177	0.31	Ginnie Mae 5.887% due 20/08/2066	4	3	0.00
BNP Paribas S.A. 4.500% due 25/02/2030 (e)(g)	200	145	0.01	Nova Ljubljanska Banka d.d. 10.750% due 28/11/2032	5,700	6,227	0.37	Uniform Mortgage-Backed 9 4.500% due 01/10/2029 -	Security		
BPER Banca 0.625% due 28/10/2029	€ 6,600	5,899	0.35	Nykredit Realkredit A/S	DKK 8,425		0.05	01/08/2041 Uniform Mortgage-Backed 9	553 Security, TBA	501 A	0.03
CaixaBank S.A. 3.625% due 14/09/2028 (e)(g)	200	155	0.01	0.500% due 01/10/2043 D 1.000% due 01/01/2024	19,500	916 2,616	0.05	4.000% due 01/02/2054	49,700	42,596	2.55
6.750% due 13/06/2024 (e)(g)	2,000	2,002		1.000% due 01/10/2050	11	1	0.00	4.500% due 01/02/2054 6.000% due 01/02/2054	55,200 55,700	48,473 51,201	2.90 3.07
Cooperatieve Rabobank UA	•			1.000% due 01/10/2053 1.500% due 01/10/2037	24 0	2	0.00	6.500% due 01/02/2054	35,500	32,932	
3.250% due 29/12/2026 (e)(g) 4.625% due 29/12/2025 (e)(g)	1,400 3,800	1,250 3,669		1.500% due 01/10/2047	4	0	0.00			179,024	10.71
Credit Suisse AG	3,000	3,009	0.22	1.500% due 01/10/2050	0	712	0.00	U.S. TREASURY OBLIGAT	IONS		
5.185% due 31/05/2024	6,800	6,824	0.41	1.500% due 01/10/2053 2.000% due 01/10/2047	6,537 0	713 0	0.04			D	
Credit Suisse AG AT1 Claim	\$ 9,500	1,032	0.06	2.000% due 01/10/2050	57,180	6,524	0.39	U.S. Treasury Inflation Prote 0.125% due 15/07/2024	cted Securit 7.515	ies (d) 6,687	0.40
Credit Suisse Schweiz AG	6.7.700	7 745	0.46	2.000% due 01/10/2053	5,632	624	0.04	0.125% due 15/02/2051	6,618	3,714	0.22
3.390% due 05/12/2025 CTP NV	€ 7,700	7,715	0.46	2.500% due 01/10/2036 2.500% due 01/10/2047	338 27	44	0.00	0.500% due 15/04/2024 0.500% due 15/01/2028	7,442	6,652 7,696	0.40
0.500% due 21/06/2025	3,200	3,018	0.18	3.000% due 01/10/2053	4,550	573	0.03	0.625% due 15/01/2024	8,981 5,670	5,119	0.40
Deutsche Bank AG	-,	,		3.500% due 01/10/2053	24,673	3,206	0.19	1.125% due 15/01/2033	16,113	13,809	0.83
1.000% due 19/11/2025	2,400	2,335		5.000% due 01/10/2053 Realkredit Danmark A/S	23,931	3,221	0.19	1.375% due 15/07/2033 1.625% due 15/10/2027	10,941 29,497	9,610 26,508	0.57 1.58
2.129% due 24/11/2026 (h) DVI Deutsche Vermoegens- &	\$ 6,600	5,604	0.34	1.000% due 01/01/2024	41,000	5,500	0.33	2.375% due 15/01/2025	3,101	2,786	0.17
Immobilienverwaltungs Gn				1.500% due 01/10/2047	63	. 7	0.00			82,581	4.94
2.500% due 25/01/2027	€ 6,500	5,599	0.34	1.500% due 01/10/2053	95,873 0	9,902 0	0.59	NON ACENCY MORECAG	T DACKED	CECUDITI	FC
European Union	0.000	F C 4F	0.24	2.000% due 01/10/2047 2.000% due 01/10/2050	14,832	1,692	0.00	NON-AGENCY MORTGAC		SECURITI	E2
0.450% due 04/07/2041 0.450% due 02/05/2046	8,600 930	5,645 552	0.34	2.500% due 01/04/2036	1	0	0.00	Adjustable Rate Mortgage 1 3.874% due 25/01/2036	T rust 5	4	0.00
0.750% due 04/01/2047	1,600	1,014	0.06	Royal Bank of Canada				Alba PLC	J	4	0.00
1.625% due 04/12/2029 2.625% due 04/02/2048	3,000 2,000	2,864 1,863		4.415% due 17/01/2025	€ 5,000	5,010	0.30	5.509% due 15/12/2038	£ 2,883	3,243	0.19
Federation des Caisses Desjar			0.11	Societe Generale S.A. 1.125% due 21/04/2026	2,400	2,317	0.14	5.529% due 25/11/2042	209	235	0.01
2.875% due 28/11/2024 Ford Motor Credit Co. LLC	3,400	3,379	0.20	1.250% due 15/02/2024 UBS Group AG	7,300	7,276		American Home Mortgage I 6.500% due 25/03/2047	\$ 400	257	0.02
1.744% due 19/07/2024	3,500	3,451		1.250% due 17/04/2025	1,600	1,586	0.10	Atlas Funding PLC 6.348% due 20/01/2061	£ 1,645	1,908	0.11
2.748% due 14/06/2024	£ 6,500	7,401	0.44	3.250% due 02/04/2026	6,000	5,948	0.36	Avon Finance PLC	2 1,015	.,500	0
General Motors Financial Co., 1.000% due 24/02/2025	Inc. € 3,400	3,299	0.20	4.194% due 01/04/2031 UniCredit SpA	\$ 2,500	2,109	0.13	0.000% due 28/12/2049	4,900	5,643	0.34
Goldman Sachs Group, Inc.				2.569% due 22/09/2026	9,100	7,749	0.46	Banc of America Funding Tr 6.072% due 20/05/2047	ust \$ 55	45	0.00
4.956% due 07/02/2025 6.813% due 15/03/2024	7,300 \$ 1,700	7,307 1,541		3.127% due 03/06/2032	4,400	3,369		Barley Hill PLC	4 33	13	0.00
Hamburg Commercial Bank A	G					223,448	13.37	6.118% due 27/08/2058	£ 1,068	1,229	0.07
4.875% due 17/03/2025	€ 3,050	3,062	0.18	INDUSTRIALS				Bear Stearns Adjustable Rat 3.990% due 25/07/2036	.e Mortgage \$ 222	144	0.01
HSBC Holdings PLC 4.292% due 12/09/2026	\$ 1,400	1,242	0.07	BMW Finance NV 4.119% due 09/12/2024	€ 10,400	10,406	0.62	5.142% due 25/07/2033 7.670% due 25/10/2035	3 23	3 20	0.00
ING Groep NV	200	1.47	0.01	Fidelity National Information		•		Bear Stearns Structured Pro	ducts, Inc. T		
3.875% due 16/05/2027 (e)(g) 4.875% due 16/05/2029 (e)(g)	200 8,200	6,163	0.01	0.625% due 03/12/2025	1,700	1,617	0.10	3.993% due 26/12/2046	58	40	0.00
Intesa Sanpaolo SpA	.,			Fraport AG Frankfurt Airport S			0.25	Canada Square Funding PLC 6.070% due 17/01/2059	: £ 4,127	4,735	0.28
2.125% due 26/05/2025 5.500% due 01/02/2028 (a)(a)	€ 4,400 250	4,314	0.26 0.01	1.625% due 09/07/2024 GN Store Nord A/S	6,000	5,923	0.35	Charter Mortgage Funding I		4,733	0.20
5.500% due 01/03/2028 (e)(g) Jyske Realkredit A/S	230	232	0.01	0.875% due 25/11/2024	3,300	3,163	0.19	5.796% due 16/01/2057	1,293	1,493	0.09
0.375% due 01/07/2024	800		0.05	IMCD NV				Chase Mortgage Finance Tre		1 5 42	0.00
1.000% due 01/10/2050	DKK 15		0.00	2.500% due 26/03/2025	2,100	2,070	0.12	4.457% due 25/01/2036 6.000% due 25/05/2037	\$ 1,881 90	1,543 37	0.09
1.500% due 01/10/2037 1.500% due 01/07/2050	0		0.00	Market Bidco Finco PLC 4.750% due 04/11/2027	4,200	3,777	0.23	Citigroup Mortgage Loan Tr		37	3.00
1.500% due 01/10/2050	22	2	0.00	Molnlycke Holding AB	4,200	5,111	0.23	4.318% due 25/03/2034	1	1	0.00
2.000% due 01/10/2047 2.000% due 01/10/2050	0		0.00	1.875% due 28/02/2025	400	391	0.02	7.860% due 25/11/2035	13	12	0.00
Kreditanstalt fuer Wiederauft	ŭ	U	0.00	Mundys SpA	40.4==	0.0.	0.55	Citigroup Mortgage Loan Tr 5.252% due 25/08/2035	221	185	0.01
5.000% due 19/03/2024	AUD 200	124	0.01	1.875% due 12/02/2028	10,150 _	9,349	0.56	Citigroup Mortgage Loan Tr	ust, Inc. Moi	rtgage Pass	s-
Landesbank Baden-Wuerttem 2.000% due 24/02/2025	-	2,888	0.17		_	36,696	2.19	Through Certificates 4.150% due 25/09/2035	464	272	0.02
2.000 /0 dde 24/02/2023	\$ 3,300	2,000	0.17					7.130 /0 duc 23/03/2033	404	312	0.02

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Countrywide Alternative Loan T 4.120% due 25/06/2037	\$ 30 €		0.00	Precise Mortgage Funding PLC 6.420% due 12/12/2055 f	2,787 €	3,219	0.19	Asset-Backed European Securitis Twenty-One BV			
5.250% due 25/06/2035 5.500% due 25/09/2035	3 1,348		0.00	Primrose Residential DAC 4.626% due 24/03/2061 €	8,252	8,227	0.49	4.553% due 21/09/2031 Asset-Backed Funding Certificat	€ 1,883 ± es Trust	€ 1,888	0.11
5.890% due 25/07/2046 6.000% due 25/03/2036	109 187	86 77	0.01	4.876% due 24/10/2061	4,921		0.29	6.470% due 25/06/2037	\$ 70	49	0.00
6.000% due 25/08/2037 6.012% due 25/12/2035	291	138	0.01	Residential Accredit Loans, Inc. 5.790% due 25/03/2047 \$	966	774	0.05	Aurium CLO DAC 4.635% due 16/04/2030	€ 6,042	5,976	0.36
6.132% due 20/11/2035	257		0.00	5.830% due 25/07/2036 5.830% due 25/06/2046	1,214 322	443 69	0.03	4.695% due 16/01/2031 Auto ABS French Leases FCT	4,589	4,540	0.27
Countrywide Home Loan Mortga 3.673% due 20/05/2036	age Pass-Th 45		rust 0.00	6.000% due 25/05/2037 6.000% due 25/06/2037	44 315	31 215	0.00	4.543% due 29/06/2033	4,163	4,167	0.25
3.695% due 25/04/2035 6.050% due 25/04/2035	85 101	55	0.00	Residential Asset Securitization	Trust			Autonoria FCT 4.346% due 26/01/2043	2,876	2,876	0.17
6.110% due 25/03/2035	141	110	0.01	5.750% due 25/02/2036 Residential Mortgage Securities	1,251	860	0.05	Autonoria Spain 4.576% due 30/09/2041	4,000	4,013	0.24
6.210% due 25/02/2035 Deutsche ALT-A Securities Mort	142 gage Loan		0.01	6.470% due 20/06/2070 £	3,746	4,331	0.26	Bain Capital Euro CLO DAC	•	•	
5.850% due 25/08/2047	3,002	2,193	0.13	Resloc UK PLC 4.085% due 15/12/2043 €	705	681	0.04	4.733% due 20/01/2032 Bear Stearns Asset-Backed Secu	4,722 rities Trust	4,664 t	0.28
Dilosk RMBS DAC 4.638% due 20/12/2060	€ 4,549	4,553		Ripon Mortgages PLC 5.920% due 28/08/2056 £	5,881	6,767	0.41	7.270% due 25/07/2035	\$ 554		0.03
4.752% due 20/02/2060 4.956% due 20/10/2062	2,883 3,764	2,884 3,780	0.17 0.23	RMAC PLC				BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031	€ 99		0.01
Dutch Property Finance BV	2 277	2 272	0.14	0.000% due 15/02/2047 RMAC Securities PLC	4,400	5,094	0.31	4.615% due 15/07/2030 4.685% due 15/01/2031	1,678 4,569		0.10 0.27
4.602% due 28/07/2058 4.652% due 28/04/2059	2,277 3,529	2,272 3,518	0.21	5.489% due 12/06/2044	54	61	0.00	4.875% due 15/01/2033	2,000		
4.702% due 28/10/2059 5.202% due 28/04/2050	1,126 1,387	1,125 1,381		5.509% due 12/06/2044 Stanlington PLC	952	1,059	0.06	BNPP AM Euro CLO DAC 4.615% due 15/10/2031	1,034	1,021	0.06
EMF-UK PLC 6.319% due 13/03/2046	£ 3.639	4,158	0.25	6.170% due 12/06/2045	3,254	3,752	0.23	Bridgepoint CLO DAC 5.175% due 15/01/2034	1,600	1,588	0.10
European Loan Conduit DAC	L 3,039	4,136	0.25	Stratton Mortgage Funding PLC 6.069% due 25/09/2051	2,945	3,398	0.20	Bumper UK Finance PLC	•	•	
4.994% due 17/02/2030 Eurosail PLC	€ 5,065	4,999	0.30	6.120% due 12/03/2052 6.121% due 20/07/2060	4,810 12,439	5,551 14,353	0.33 0.86	5.698% due 20/12/2030 Cairn CLO DAC	£ 512	591	0.04
4.108% due 13/03/2045	419	417	0.03	Structured Asset Mortgage Inve		rust 131	0.01	4.618% due 31/01/2030 4.666% due 25/04/2032	€ 4,645 1,392	4,605 1,380	0.28 0.08
First Horizon Alternative Mortga 5.207% due 25/03/2035	age Securit \$ 26		0.00	5.850% due 25/06/2036	46	40	0.00	Carlyle Euro CLO DAC	•		
Glenbeigh Issuer DAC	€ 972	072	0.06	5.970% due 19/07/2035 6.170% due 19/12/2034	2 49	39	0.00	4.632% due 15/08/2030 Carlyle Global Market Strategies	5,969 s Euro CLO	5,915 DAC	0.35
4.666% due 24/03/2046 4.666% due 24/06/2050	2,372	2,370		6.170% due 19/02/2035 Towd Point Mortgage Funding F	61 PLC	51	0.00	4.686% due 25/01/2032	4,891	4,834	0.29
Great Hall Mortgages PLC 4.062% due 18/03/2039	73	72	0.01	5.891% due 20/10/2051 £ 6.365% due 20/10/2051		575 6,488	0.04	Carlyle Global Market Strategies 4.752% due 15/11/2031	4,591		0.27
5.489% due 18/06/2038 5.812% due 18/06/2039	£ 14 \$ 27	16	0.00	6.570% due 20/05/2045 6.571% due 20/07/2045	4,026 8,403	4,653 9,723	0.28 0.58	Citizen Irish Auto Receivables Tr 4.653% due 15/12/2029	ust DAC 901	903	0.05
GSR Mortgage Loan Trust 4.630% due 25/01/2036	3	3	0.00	Tower Bridge Funding PLC 6.000% due 20/11/2063	3,455	3,979	0.24	Compartment VCL 4.273% due 21/08/2029 4.553% due 21/01/2028	4,752 1,200	4,755 1,202	0.28 0.07
HarborView Mortgage Loan Tru: 5.285% due 19/05/2033	st 3	2	0.00	Trinity Square PLC 6.070% due 15/07/2059	5,712	6,592	0.40	Contego CLO BV			
Harbour Energy PLC 6.020% due 28/01/2054	£ 3,853	4,447	0.27	Tudor Rose Mortgages 5.820% due 20/06/2048	4,569		0.31	4.735% due 15/10/2030 Contego CLO DAC 4.642% due 23/01/2030	3,741 4,584	3,710 4,519	
Hops Hill PLC 6.197% due 21/12/2055	5,129	5,899	0.35	Twin Bridges PLC 5.880% due 12/09/2055	1511	5,200	0.21	Countrywide Asset-Backed Certi	ficates Tru	ıst	
6.498% due 27/11/2054	3,092	3,584		6.070% due 12/03/2055	4,544 3,642	4,188	0.25	4.512% due 25/07/2036 5.610% due 25/06/2035	\$ 52 3,950	44 3,130	0.00
IndyMac Mortgage Loan Trust 3.751% due 25/11/2035	\$ 73	61	0.00	6.470% due 12/12/2054 WaMu Mortgage Pass-Through	5,327 Certificate	6,157 s Trust	0.37	5.690% due 25/06/2047 5.730% due 25/11/2037	2,822 1,826	2,415 1,498	
5.850% due 25/09/2046 Jubilee Place BV	552	426	0.03	3.847% due 25/05/2037 \$	573	443	0.03	6.310% due 25/10/2047	1,052		0.05
4.985% due 17/10/2057	€ 1,651	1,656	0.10	Washington Mutual Mortgage P Certificates Trust				CVC Cordatus Loan Fund DAC 4.615% due 15/10/2031	€ 3,393	3,347	
Kentmere PLC 6.020% due 28/01/2042	£ 1,025	1,181	0.07	5.762% due 25/02/2047 Wells Fargo Alternative Loan Tru	2,349 ust	1,858	0.11	4.782% due 15/08/2032 Ellington Loan Acquisition Trust	3,273	3,243	0.19
Lanebrook Mortgage Transaction 6.320% due 12/06/2057		5,893		5.332% due 25/07/2037	21		0.00	6.520% due 25/05/2037	\$ 2,570	2,261	0.14
Mansard Mortgages PLC	·			ACCET DACKED CECUDITIES	_	222,641	13.32	FCT Pulse France 4.626% due 25/01/2035	€ 2,409	2,412	0.14
5.989% due 15/12/2049 MASTR Asset Securitization Trus			0.05	ASSET-BACKED SECURITIES Accunia European CLO DAC				First Franklin Mortgage Loan Tru 5.630% due 25/11/2036	st \$ 102	91	0.01
6.000% due 25/06/2036 Miravet SARL	\$ 90	48	0.00	4.915% due 15/07/2030 € ACE Securities Corp. Home Equi	4,442 ty Loan Tr		0.27	Ginkgo Sales Finance 4.576% due 25/11/2049	€ 4,051	4,063	0.24
4.806% due 26/05/2065	€ 4,581	4,544	0.27	5.770% due 25/07/2036 \$			0.01	Harvest CLO DAC 4.605% due 15/10/2031	5,471	5,380	0.32
Newgate Funding PLC 6.340% due 15/12/2050	£ 214	238	0.01	Adagio CLO DAC 4.882% due 10/10/2031 €	5,000	4,945	0.30	4.673% due 20/10/2031 4.695% due 15/10/2030	4,231 5,141	4,168 5,092	0.25
Oak PLC 5.840% due 26/02/2065	3,381	3,913	0.23	Ameriquest Mortgage Securities Pass-Through Certificates	s, Inc. Asse	et-Backed		4.695% due 15/01/2031	4,969	4,926	0.30
Paragon Mortgages PLC 6.270% due 15/05/2045	398		0.03	6.175% due 25/01/2036 \$ Aqueduct European CLO DAC	36	33	0.00	4.725% due 15/07/2031 4.815% due 15/01/2032	5,400 5,400	5,323 5,331	
Pierpont BTL PLC 6.320% due 21/09/2054	4,569	5,285			3,620	3,594	0.22	Invesco Euro CLO DAC 4.615% due 15/07/2031	1,550	1,526	0.09
Polaris PLC 5.985% due 23/12/2058	2,008			4.575% due 15/04/2030 4.625% due 15/10/2030	3,116	3,091	0.19	JPMorgan Mortgage Acquisition 5.740% due 25/07/2036	\$ 70	55	0.00
5.995% due 23/10/2059	2,008 4,444	2,313 5,104		5.122% due 21/10/2033	4,462 4,000	4,430 3,959		Laurelin DAC 4.713% due 20/10/2031	€ 5,700	5,644	0.34

Schedule of Investments Euro Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Lehman XS Trust 6.500% due 25/06/2046	\$ 2,274 €	1,724	0.10	Toro European CLO DAC 4.908% due 12/01/2032	€ 3,900 €	3,869	0.23	2.350% due 30/07/2033 3.150% due 30/04/2033	1,254	1,275	0.71
Long Beach Mortgage Loan Tru 5.770% due 25/05/2036 5.770% due 25/06/2036	2,010 4,660	980 1,973	0.06 0.12	Voya Euro CLO DAC 4.715% due 15/10/2030	2,712	2,687 237,13 4		3.450% due 30/07/2043 3.450% due 30/07/2066 3.550% due 31/10/2033 3.900% due 30/07/2039	9,100 9,400 5,870 1,600	9,022 8,814 6,148 1,696	0.54 0.53 0.37 0.10
Man GLG Euro CLO DAC 4.645% due 15/10/2030 4.775% due 15/10/2032	€ 1,583 4,106	1,573 4,056		SOVEREIGN ISSUES				3.500 % ddc 50/07/2035	SHARES	386,001	
4.835% due 15/01/2030	2,990	2,988		Autonomous Community of Ca 4.220% due 26/04/2035	talonia 1.600	1,644	0.10	PREFERRED SECURITI			
MASTR Asset-Backed Securities 5.620% due 25/10/2036	\$ 2,966	892	0.05	Belgium Government Internation 1.400% due 22/06/2053	,	12,076	0.72	Nationwide Building Soc 10.250%	iety 903	136	0.01
Morgan Stanley ABS Capital, In 5.720% due 25/07/2036	c. Trust 335	266	0.02	1.600% due 22/06/2047 Caisse Française de Financeme	14,000	10,541	0.63	10.230 /0	PAR (000S)	150	0.01
Morgan Stanley Home Equity Lo 5.610% due 25/12/2036	oan Trust 2,689	1,184	0.07	4.016% due 25/02/2025	9,600	9,584	0.57	SHORT-TERM INSTRU	MENTS		
Nomura Home Equity Loan, Inc. 5.620% due 25/07/2036	Home Equit 468		Trust 0.02		6,000	5,428	0.32	HUNGARY TREASURY E 10.900% due	ILLS		
NovaStar Mortgage Funding Tr 5.670% due 25/09/2037	ust 430	376	0.02		1,210	1,188	0.07	04/01/2024 (b)(c) HU	F 1,318,000 _	3,446	0.21
6.175% due 25/01/2036 OCP Euro CLO DAC	79	71		3.375% due 04/10/2038 3.375% due 04/11/2042	14,820 1,550	15,579 1,618	0.93 0.10	JAPAN TREASURY BILL: (0.245)% due	S		
4.785% due 15/01/2032 4.882% due 22/09/2034	€ 3,116 5,600	3,100 5,520		France Government Internation 0.750% due 25/05/2052	2,900	1,663	0.10		¥ 7,240,000	46,503	2.78
Palmer Square European Loan I 4.685% due 15/10/2031	•			2.500% due 24/09/2026 2.750% due 25/02/2029	33,300 48,800	33,439 49,976	2.00	22/01/2024 (b)(c) (0.207)% due	5,725,000	36,765	2.20
PBD Germany Auto Lease Mast	er S.A., Com	partme	nt	3.000% due 25/05/2054 Italy Buoni Poliennali Del Teson	3,300 o	3,243	0.19	05/02/2024 (b)(c) (0.206)% due	1,761,000	11,309	0.68
4.576% due 26/11/2030 Red & Black Auto Italy SRL	1,619	1,622		1.750% due 30/05/2024 1.750% due 01/07/2024	5,300 20,200	5,256 20,005	0.31 1.20	13/02/2024 (b)(c) (0.197)% due	3,324,000	21,348	1.28
4.865% due 28/07/2034 Red & Black Auto Lease France	4,141	4,158	0.25	2.800% due 01/03/2067 3.850% due 01/09/2049	15,500 7,500	11,352 7,086	0.42	22/01/2024 (b)(c) (0.189)% due	555,000	3,564	0.21
4.556% due 27/06/2035 Revocar UG	2,500	2,504	0.15	4.100% due 01/02/2029 4.500% due 01/10/2053	34,700 13,600	36,393 13,989	2.18 0.84	05/02/2024 (b)(c) (0.188)% due	360,000	2,312	0.14
4.513% due 21/04/2036 SC Germany S.A. Compartment	3,474	3,484	0.21	Korea Housing Finance Corp. 0.723% due 22/03/2025	4,500	4,347	0.26	13/02/2024 (b)(c) (0.174)% due	1,076,000	6,910	0.41
4.578% due 15/09/2037	4,500	4,519	0.27	Mexico Government Internatio 2.659% due 24/05/2031	nal Bond 5 9,700	7,445	0.45	18/03/2024 (b)(c) (0.156)% due	4,791,000	30,775	1.84
SCF Rahoituspalvelut DAC 4.535% due 25/06/2033	5,300	5,318	0.32	Republic of Germany 0.000% due 15/08/2050 (b)(j)	£ 2,200	1,233	0.07	18/03/2024 (b)(c)	769,000 _	4,940 164,426	0.29 9.83
Sculptor European CLO DAC 4.755% due 14/01/2032	4,600	4,534	0.27	Romania Government Internat 2.000% due 28/01/2032 (i)	,	•	0.36	Total Short-Term Instrumen	ts	167,872	10.04
Silver Arrow Athlon NL BV 4.576% due 26/04/2031	1,903	1,906	0.11	Slovenia Government Internati 0.000% due 12/02/2031 (b)	onal Bond	•		Total Transferable Securi	-	1,547,627	92.58
Silver Arrow Merfina SRL 4.559% due 20/07/2033	1,495	1,497	0.09	1.000% due 12/02/2031 (b) 1.000% due 06/03/2028 1.175% due 13/02/2062	6,100 3,600 8,410	5,012 3,374 5,181	0.30 0.20 0.31	INVESTMENT FUNDS	SHARES		
Silver Arrow S.A. 4.273% due 15/02/2030	1,932	1,934	0.12	3.125% due 07/08/2045 3.625% due 11/03/2033	7,000 1,300	6,960 1,377	0.42	EXCHANGE-TRADED FL	INDS		
SLC Student Loan Trust 6.481% due 25/11/2042	\$ 394	358	0.02	5.250% due 18/02/2024	21,451	19,392		PIMCO ETFs plc - PIMCO Euro			
SLM Student Loan Trust 4.356% due 25/10/2039	€ 400		0.02		£ 4,400	4,165	0.25	Short Maturity UCITS ETF (f)	1,659,200	164,208	9.82
Soundview Home Loan Trust 5.970% due 25/10/2036	\$ 4,534	3,845		Spain Government Internation 0.100% due 30/04/2031 0.600% due 31/10/2029	300		0.01	Total Investment Funds	€	164,208	9.82
Tikehau CLO DAC 4.844% due 04/08/2034	€ 4,000	3,954		0.850% due 31/10/2029 0.850% due 30/07/2037 1.900% due 31/10/2052	31,800 1,100 19,200	28,378 811 13,295	0.05				
4.044 /0 due 04/00/2034	€ 4,000	5,354	0.24	550 /0 ddc 5 1/ 10/2052	15,200	13,233	0.75				

REPURCHASE AGREEMENTS

							Repurchase	Agreement Proceeds	
	Lending	Settlement	Maturity	Principal		Collateral	Agreements,	to be	% of
Counterparty	Rate	Date	Date	Amount	Collateralised By	(Received)	at Value	Received ⁽¹⁾	Net Assets
COM	3.600%	29/12/2023	02/01/2024	€ 95,300	State of North Rhine-Westphalia 2.350% due 13/12/2029	€ (99,142)	€ 95,300	€ 95,338	5.70
FICC	2.600	29/12/2023	02/01/2024	\$ 2,520	U.S. Treasury Notes 4.875 due 30/11/2025	(2,327)	2,281	2,282	0.14
Total Repurch	ase Agree	ments				€ (101,469)	€ 97,581	€ 97,620	5.84

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

31		ж	ES	

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	640	€ (496)	(0.03)
3-Month Euribor September Futures	Long	09/2026	640	393	0.02
Euro-Bobl March Futures	Long	03/2024	2,895	5,240	0.31
Euro-BTP Italy Government Bond March Futures	Long	03/2024	1,011	3,244	0.19
Euro-Bund 10-Year Bond March Futures	Long	03/2024	185	(116)	(0.01)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	379	3,787	0.23
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	1,502	3,309	0.20
Euro-Schatz March Futures	Short	03/2024	2,017	(207)	(0.01)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	591	(860)	(0.05)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	2,535	(5,431)	(0.32)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	1,731	4,906	0.29
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	389	(1,507)	(0.09)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	117	956	0.06
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	403	(4,182)	(0.25)
				€ 9,036	0.54

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS						
Description	Strike Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - EUREX Euro-Bund February 2024 Futures	€ 137.000	26/01/2024	73	€ (50)	€ (103)	(0.01)
Total Financial Derivative Instruments Dealt in on a Regulated Market					€ 8 033	0.53

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

NTER	EST I	RATE	E SW.	APS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(1)	1-Day USD-SOFR Compounded-OIS	2.865%	13/02/2054	\$ 19,400	€ 1,003	0.06
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	59,500	(1,147)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	25,400	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.827	15/12/2025	31,400	(266)	(0.02)
Receive	6-Month EUR-EURIBOR	1.700	15/03/2073	€ 4,900	343	0.02
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	44,600	290	0.02
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	20,400	(163)	(0.01)
Receive(1)	6-Month EUR-EURIBOR	2.750	20/03/2054	88,500	(10,361)	(0.62)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	241,950	15,070	0.90
Receive(1)	6-Month EUR-EURIBOR	3.000	20/03/2044	2,000	(253)	(0.01)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	29,900	1,107	0.07
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	182,000	219	0.01
					€ 5,882	0.35
Total Centr	ally Cleared Financial Derivative Instruments				€ 5,882	0.35

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	16/01/2024	31,400	€ (138)	€ (396)	(0.02)
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150	06/10/2025	24,800	(272)	(583)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	24,800	(272)	(94)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	20,600	(234)	(435)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	20,600	(234)	(102)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	12,900	(153)	(256)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	12,900	(154)	(59)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	27,900	(326)	(515)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	27,900	(326)	(140)	(0.01)
							€ (2,109)	€ (2,580)	(0.15)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

						Unrealised			
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of	
Counterpar	ty Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets	
GST	South Africa Government International Bond	1.000%	20/06/2024	\$ 16.800	€ (655)	€ 710	€ 55	0.00	

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	€ 1,188	£ 1,024	€ 0	€ (7)	€ (7)	0.00
	02/2024	¥ 2,121,000	€ 13,520	0	(148)	(148)	(0.01)
	03/2024 06/2024	CNH 101,408 KRW 9,136,912	\$ 14,106 7,023	0	(196) (80)	(196) (80)	(0.01) 0.00
BPS	01/2024	AUD 215	€ 131	0	(2)	(2)	0.00
513	01/2024	€ 985	£ 846	Ö	(9)	(9)	0.00
	01/2024	12,008	\$ 13,072	0	(177)	(177)	(0.01)
	01/2024	£ 1,187	€ 1,377	7	0	7	0.00
	01/2024	HUF 357,786	\$ 1,019	0	(14)	(14)	0.00
	01/2024 01/2024	KRW 131,378 \$ 100	100 BRL 491	1	(1) 0	(1) 1	0.00 0.00
	01/2024	4,175	€ 3,805	26	0	26	0.00
	01/2024	3	HUF 928	0	0	0	0.00
	01/2024	250	IDR 3,867,095	1	0	1	0.00
	01/2024	6,465	ZAR 119,852	72	0	72	0.00
BRC	03/2024 01/2024	IDR 325,562 € 2,487	\$ 21 £ 2,159	0 4	0	0 4	0.00 0.00
DNC	01/2024	2,467	\$ 300	0	(6)	(6)	0.00
	01/2024	KRW 258,460	200	0	0	0	0.00
	01/2024	\$ 14,093	€ 12,813	61	(3)	58	0.00
	01/2024	3,664	MXN 64,282	104	0	104	0.01
	01/2024	199	ZAR 3,697	3	0	3	0.00
CDV	03/2024	3,898 DKK 186,640	IDR 60,599,446 € 25,043	29 4	0	29 4	0.00 0.00
CBK	01/2024 01/2024	DKK 186,640 HUF 85,075	€ 25,043 \$ 243	0	(3)	(3)	0.00
	01/2024	IDR 3,085,708	200	0	0	0	0.00
	01/2024	\$ 1,700	€ 1,545	6	0	6	0.00
	01/2024	ZAR 4,388	\$ 233	0	(6)	(6)	0.00
	03/2024	\$ 200	IDR 3,086,499	0	0	0	0.00
DUB	06/2024	15 KRW 129,970	KRW 19,554 \$ 100	0	0	0	0.00
DOB	01/2024 02/2024	KRW 129,970 ¥ 1,300,000	\$ 100 € 8,274	0	(112)	(112)	0.00 (0.01)
GLM	01/2024	DKK 36,454	4,891	0	0	0	0.00
	01/2024	€ 2,939	DKK 21,910	0	0	0	0.00
	01/2024	5,483	£ 4,706	0	(53)	(53)	0.00
	01/2024	3,539	¥ 571,338	131	0	131	0.01
	01/2024 01/2024	3,528 ¥ 26,100	\$ 3,810 € 165	0	(80) (3)	(80) (3)	0.00 0.00
	01/2024	\$ 628	MXN 10,978	16	0	16	0.00
	01/2024	ZAR 2,850	\$ 150	0	(5)	(5)	0.00
	03/2024	IDR 436,576	28	0	0	0	0.00
JPM	01/2024	€ 1,183	£ 1,025	0	0	0	0.00
	01/2024	65	\$ 70	0	(1)	(1)	0.00
	01/2024 01/2024	HUF 871,211 \$ 250	2,481 IDR 3,846,750	0	(33) 0	(33) 0	0.00 0.00
	01/2024	100	KRW 129,616	0	0	0	0.00
	02/2024	5,349	BRL 26,234	39	0	39	0.00
	03/2024	CNH 1,074	\$ 149	0	(2)	(2)	0.00
MDC	06/2024	KRW 277,205	214	0	(2)	(2)	0.00
MBC	01/2024 01/2024	DKK 13,430 € 4,843	€ 1,802 \$ 5,228	0	0 (112)	0 (112)	0.00 (0.01)
	03/2024	¥ 7,244,771	€ 44,868	0	(1,973)	(1,973)	(0.17)
MYI	01/2024	€ 1,134	£ 978	Ö	(6)	(6)	0.00
	01/2024	5,969	\$ 6,541	0	(49)	(49)	0.00
	01/2024	\$ 223,541	€ 203,400	1,084	0	1,084	0.06
	03/2024	IDR 3,855,935	\$ 251	1	0	1	0.00
	03/2024	\$ 250	IDR 3,874,125	2	0	2	0.00
RYL	06/2024 02/2024	KRW 20,389 ¥ 5,700,000	\$ 16 € 36,183	0	0 (585)	0 (585)	0.00 (0.03)
SCX	01/2024	CAD 23,712	15,891	0	(386)	(386)	(0.02)
-	01/2024	€ 16,778	¥ 2,597,000	0	(94)	(94)	(0.01)
	01/2024	£ 159,429	€ 183,631	4	(322)	(318)	(0.02)
	01/2024	\$ 1,989	MXN 34,924	58	0	58	0.00
	03/2024 03/2024	IDR 284,903	\$ 19 10.629	0	(294)	0 (294)	0.00
	03/2024	TWD 330,611 \$ 3,547	10,629 INR 296,662	0 5	(294) 0	(294) 5	(0.02) 0.00
	0312027	ψ J,J¬1	11411 230,002	J	O	5	0.00

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets	
UAG	01/2024 01/2024 01/2024	DKK 60,331 € 1,568 ¥ 6,280,000	€ 8,108 £ 1,351 € 40,223	€ 15 0 0	€ 0 (9) (182)	€ 15 (9) (182)	0.00 0.00 (0.01)	
	01/2024 03/2024 03/2024	\$ 298 ¥ 5,560,000 \$ 3,372	MXN 5,239 € 36,334 INR 282,187	329 6 € 2.017	0 0 0 € (4,955)	329 6 € (2,938)	0.00 0.02 0.00 (0.18)	

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 102,090	CHF 97,379	€ 2,684	€ 0	€ 2,684	0.16
BRC	01/2024	3,632	3,435	64	0	64	0.00
CBK	01/2024	100,937	96,869	3,288	0	3,288	0.20
DUB	01/2024	CHF 35	€ 37	. 0	(1)	(1)	0.00
GLM	01/2024	€ 107,252	CHF 103,168	3,749	, O	3,749	0.22
MYI	01/2024	CHF 15	€ 16	0	0	0	0.00
RYL	01/2024	2,551	2,695	0	(49)	(49)	0.00
	01/2024	€ 5,667	CHF 5,341	79	0	79	0.01
TOR	01/2024	CHF 56	€ 60	0	(1)	(1)	0.00
UAG	01/2024	€ 20,065	CHF 19,075	459	0	459	0.03
				€ 10,323	€ (51)	€ 10,272	0.62
Total OTC Financial D	Perivative Instruments					€ 4,809	0.29
Total Investments						€ 1,829,040	109.41
Other Current Assets	& Liabilities					€ (157,327)	(9.41)
Net Assets						€ 1,671,713	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: Nil):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Deutsche Bank AG	2.129%	24/11/2026	26/07/2023 - 03/08/2023	€ 5 519	€ 5 604	0.34

- (i) Security with an aggregate fair value of €1,087 (31 December 2022: €Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (j) Security with an aggregate fair value of €1,233 (31 December 2022: €4,360) and cash of €3,318 (31 December 2022: €5,628) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Cash of €34,315 (31 December 2022: €53,376) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,547,394	€ 233	€ 1,547,627
Investment Funds	164,208	0	0	164,208
Repurchase Agreements	0	97,581	0	97,581
Financial Derivative Instruments(3)	15,051	4,573	0	19,624
Totals	€ 179,259	€ 1,649,548	€ 233	€ 1,829,040

Schedule of Investments Euro Bond Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value	
Transferable Securities	€ 0	€ 1,747,790	€ 0	€ 1,747,790	
Investment Funds	180,784	870	0	181,654	
Repurchase Agreements	0	11,515	0	11,515	
Financial Derivative Instruments ⁽³⁾	(33,951)	(39,063)	0	(73,014)	
Totals	€ 146,833	€ 1,721,112	€ 0	€ 1,867,945	

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

					Reverse		
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase	% of Net Assets	
BPS	3.500%	28/09/2023	TBD ⁽¹⁾	€ (1.031)	Agreements € (1.041)	(0.06)	
Total Reverse Repurchase Agreements				,	€ (1.041)	(0.06)	

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022				
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net			
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾			
BOA	€ (431)	€ 373	€ (58)	€ (136)	€ 0	€ (136)			
BPS	2,192	(2,230)	(38)	(3,776)	1,243	(2,533)			
BRC	(421)	420	(1)	(672)	250	(422)			
CBK	2,752	(3,316)	(564)	(250)	0	(250)			
DUB	(113)	0	(113)	N/A	N/A	N/A			
GLM	3,440	(2,974)	466	(662)	553	(109)			
GST	(600)	624	24	(1,966)	1,883	(83)			
JPM	1	0	1	(3,086)	3,064	(22)			
MBC	(2,085)	2,046	(39)	(236)	(390)	(626)			
MYC	N/A	N/A	N/A	(26)	70	44			
MYI	1,032	(2,110)	(1,078)	(46)	37	(9)			
RBC	N/A	N/A	N/A	(30)	0	(30)			
RYL	(555)	390	(165)	(198)	30	(168)			
SCX	(1,029)	698	(331)	(313)	373	60			
SSB	N/A	N/A	N/A	2,746	(1,770)	976			
TOR	(1)	0	(1)	N/A	N/A	N/A			
UAG	627	(1,010)	(383)	(962)	(4,040)	(5,002)			

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	76.27	71.54
Transferable securities dealt in on another regulated market*	16.25	19.58
Other transferable securities	0.06	0.23
Investment funds	9.82	9.49
Repurchase agreements	5.84	0.60
Financial derivative instruments dealt in on a regulated market	0.53	(1.69)
Centrally cleared financial derivative instruments	0.35	(1.62)
OTC financial derivative instruments	0.29	(0.50)
Reverse repurchase agreements	(0.06)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.01	0.01
Corporate Bonds & Notes	16.27	26.04
U.S. Government Agencies	10.71	5.29
U.S. Treasury Obligations	4.94	2.26
Non-Agency Mortgage-Backed Securities	13.32	12.23
Asset-Backed Securities	14.19	12.40
Sovereign Issues	23.09	20.18
Preferred Securities	0.01	0.07
Short-Term Instruments	10.04	12.87
Investment Funds	9.82	9.49
Repurchase Agreements	5.84	0.60
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.54	(1.69)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.13)
Interest Rate Swaps	0.35	(1.49)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.51
Written Options		
Interest Rate Swaptions	(0.15)	(1.04)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.18)	0.07
Hedged Forward Foreign Currency Contracts	0.62	(0.04)
Other Current Assets & Liabilities	(9.41)	2.37
Net Assets	100.00	100.00

DESCRIPTION			FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0	,	(0003)	7.052.15	Equitable Financial Life Global Fur		(0003)	7.002.10	Nordea Kredit Realkredi	` '	(0000)	7.552.15
CORPORATE BONDS & NOT BANKING & FINANCE	ES				0.600% due 16/06/2028 € European Financial Stability Facility	2,900 € ty			0.500% due 01/10/2043 1.000% due 01/10/2050	DKK 0 €	0	0.00
ABN AMRO Bank NV					1.250% due 24/05/2033 2.375% due 11/04/2028	7,000 6,300	6,207 6,291		1.000% due 01/10/2053 1.500% due 01/10/2037	0 139	0 17	0.00
2.375% due 01/06/2027 2.470% due 13/12/2029	€ 3,1 \$ 2,3	100 € 3 800 1	3,019 1,834		European Investment Bank 0.050% due 13/10/2034	12,700	9,602		1.500% due 01/10/2050 2.500% due 01/10/2047	0	0	0.00
AerCap Ireland Capital DAC 2.875% due 14/08/2024	1,3	300 1	1,155	0.21	0.250% due 20/01/2032 2.250% due 15/03/2030	7,500 6,600	6,282 6,535		Nykredit Realkredit A/S 0.500% due 01/10/2043 1.000% due 01/10/2050	0	0	0.00
Aroundtown S.A. 0.375% due 15/04/2027	€ 9	900	726	0.13	European Stability Mechanism 0.750% due 15/03/2027	6,700	6,363	1 18	1.000% due 01/10/2053	0	0	0.00
1.450% due 09/07/2028 Avolon Holdings Funding Ltd.		100		0.01	European Union 0.000% due 04/10/2030 (a)	•	13,087		1.500% due 01/10/2037 1.500% due 01/10/2050	270 0	33	0.01
2.528% due 18/11/2027		72		0.03	0.000% due 04/07/2031 (a)	1,900	1,576	0.29	2.000% due 01/10/2053 2.500% due 01/10/2036	0 33	0 4	0.00
3.950% due 01/07/2024 Balder Finland Oyj	1	100	89	0.02	0.000% due 04/07/2035 (a) 0.400% due 04/02/2037	4,300 8,900	3,139 6,592	1.23	2.500% due 01/10/2047 4.625% due 19/01/2029	0 € 1,900	0 1,966	0.00 0.37
1.000% due 18/01/2027 (c) Banca Monte dei Paschi di Sier	€ 1,2 na SpA	200 1	1,018	0.19	0.450% due 04/07/2041 2.750% due 04/02/2033	9,700 7,600	6,367 7,702		P3 Group SARL 1.625% due 26/01/2029	2,400	2,116	0.39
2.625% due 28/04/2025	1,9	900 1	1,855	0.35	Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	3,200	3,059	0.57	Prologis International Fu	nding S.A.	•	
Banco Bilbao Vizcaya Argentar 6.138% due 14/09/2028	\$ 4,2	200 3	3,908	0.73	GA Global Funding Trust 1.625% due 15/01/2026 \$	200	167	0.03	3.125% due 01/06/2031 Realkredit Danmark A/S	900	872	0.16
Banco Santander S.A. 2.375% due 08/09/2027	€ 1,6		1,575		Goldman Sachs Group, Inc.	4,000	3,484		2.500% due 01/04/2036 2.500% due 01/04/2047	DKK 3 0	0	0.00
4.875% due 18/10/2031 Bank of America Corp.	1,2	100 1	1,493	0.28	Grainger PLC	,			Sagax AB 1.125% due 30/01/2027	€ 1,600	1,442	0.27
2.824% due 27/04/2033 4.134% due 12/06/2028			2,257 3,200		3.375% due 24/04/2028 £ Hamburg Commercial Bank AG	1,100	1,173	0.22	Sagax Euro MTN NL BV 0.750% due 26/01/2028 (d	e) 800	685	0.13
Banque Federative du Credit N 0.625% due 19/11/2027			5,943	1 11	6.250% due 18/11/2024 € HSBC Holdings PLC	4,200	4,212	0.78	Santander UK Group Hol	dings PLC		
4.125% due 13/03/2029			2,806		3.019% due 15/06/2027	1,400	1,384	0.26	0.603% due 13/09/2029 SELP Finance SARL	5,200	4,479	0.83
Barclays PLC 4.918% due 08/08/2030	3,0	000 3	3,128	0.58	Indigo Group S.A.S. 4.500% due 18/04/2030	1,500	1,566	0.29	3.750% due 10/08/2027 Sirius Real Estate Ltd.	400	401	0.07
BNP Paribas S.A. 2.750% due 25/07/2028	10,7	700 10),427	1.95	ING Groep NV 4.500% due 23/05/2029	6,100	6,294	1.17	1.125% due 22/06/2026 Societe Generale S.A.	2,500	2,261	0.42
BPCE S.A. 0.500% due 15/09/2027	7,2	200 6	5,647	1.24	International Development Associ 1.750% due 05/05/2037	ation 7,400	6,527	1.21	1.792% due 09/06/2027 Sofina S.A.	\$ 2,400	1,979	0.37
BPCE SFH S.A. 3.375% due 27/06/2033	1 1	100 1	1,142	0.21	Intesa Sanpaolo SpA 3.625% due 30/06/2028	900	923	0.17	1.000% due 23/09/2028	€ 2,500	2,111	0.39
CaixaBank S.A.	ŕ		1,684		4.000% due 23/09/2029 \$	3,700	3,052		Sumitomo Mitsui Bankin 3.602% due 16/02/2026	g Corp. 700	704	0.13
4.375% due 29/11/2033 5.375% due 14/11/2030		500 1 700		0.14		3,100	3,309	0.62	Sumitomo Mitsui Trust B 3.629% due 06/04/2026	ank Ltd. 1,200	1,211	0.23
Caja Rural de Navarra SCC 3.000% due 26/04/2027			1,603	0.30	JPMorgan Chase & Co. 1.963% due 23/03/2030	2,000	1,864		Toronto-Dominion Bank 3.879% due 13/03/2026	800	815	0.15
CBRE Global Investors Open-Ei SICAV-SIF Pan European Coi		nd S.C.	۹.		4.457% due 13/11/2031 Jyske Realkredit A/S	2,800	2,954	0.55	TP ICAP Finance PLC			
0.500% due 27/01/2028 0.900% due 12/10/2029		500 800 1	443 1,916		0.500% due 01/10/2043 DKK 1.000% due 01/10/2050	0		0.00	2.625% due 18/11/2028 UBS Group AG	£ 1,600	1,547	0.29
Clydesdale Bank PLC 3.750% due 22/08/2028		500		0.10	1.000% due 01/10/2053 1.500% due 01/10/2037	0 247	0	0.00	3.869% due 12/01/2029 4.194% due 01/04/2031	\$ 2,100 400	1,794 338	0.33
Commerzbank AG					1.500% due 01/10/2050 LeasePlan Corp. NV	0		0.00	4.282% due 09/01/2028 7.750% due 01/03/2029	1,200 € 5,100	1,053 5,884	0.20 1.10
3.375% due 28/08/2028 5.250% due 25/03/2029		500 1 500	1,648 631	0.31	0.250% due 07/09/2026 €	1,300	1,196	0.22	Vonovia Finance BV 0.500% due 14/09/2029	2,400	1,981	0.37
Commonwealth Bank of Austra 3.768% due 31/08/2027		300 1	1,337	0.25	Lloyds Bank PLC 3.250% due 02/02/2026	700	703	0.13	1.625% due 07/10/2039 WEA Finance LLC	2,200	1,527	0.28
Cooperatieve Rabobank UA 4.233% due 25/04/2029	5,1	100 5	5,253	0.98	Logicor Financing SARL 0.875% due 14/01/2031	600		0.09	3.750% due 17/09/2024	\$ 1,700	1,512	0.28
Credit Agricole Home Loan SFF 3.250% due 08/06/2033		900 1	1,953	0.36	3.250% due 13/11/2028 Metropolitan Life Global Funding	1,400	1,334	0.25	WPC Eurobond BV 1.350% due 15/04/2028	€ 2,100	1,924	0.36
Credit Agricole Public Sector S 3.750% due 13/07/2026	CF S.A.		1,637		4.000% due 05/04/2028 Mizuho Financial Group, Inc.	2,200	2,273	0.42		-	272,694	50.77
Credit Agricole S.A.	,				2.096% due 08/04/2032	1,800	1,619	0.30	INDUSTRIALS Amgen, Inc.			
1.907% due 16/06/2026 3.875% due 20/04/2031	\$ 2,6 € 3,1		2,234 3,210		Morgan Stanley 0.497% due 07/02/2031 4.656% due 02/03/2029	2,000 3,200	1,660 3,325		5.250% due 02/03/2033 Arcadis NV	\$ 1,500	1,393	0.26
Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025		500 1	1,511	0.28	Nationale-Nederlanden Bank NV				4.875% due 28/02/2028	€ 2,000	2,074	0.39
CTP NV 0.625% due 27/09/2026	6	500	540	0.10	3.250% due 28/05/2027 NatWest Group PLC	1,400	1,423		Becton Dickinson Euro F 3.553% due 13/09/2029	1,900	1,942	0.36
0.875% due 20/01/2026 Danske Mortgage Bank PLC	3,1	100 2	2,877	0.54	4.771% due 16/02/2029 NE Property BV	1,100	1,144	0.21	Boston Scientific Corp. 0.625% due 01/12/2027	1,450	1,326	0.25
3.500% due 29/01/2029 Deutsche Bank AG	9	900	929	0.17	1.875% due 09/10/2026 3.375% due 14/07/2027	200 2,200	183 2,083	0.03 0.39	Cellnex Finance Co. S.A. 1.000% due 15/09/2027	1,800	1,650	0.31
3.125% due 19/05/2033	1,6	500 1	1,643	0.31	NN Group NV 6.000% due 03/11/2043	1,950	2,086	0.39	Chanel Ceres PLC 0.500% due 31/07/2026	4,100	3,824	0.71
Deutsche Boerse AG 3.875% due 28/09/2033	3,0	000 3	3,197	0.59	Nordea Bank Abp 4.125% due 05/05/2028	2,200	2,274		DAE Funding LLC 1.550% due 01/08/2024	\$ 1,400	1,235	0.23
EQT AB 2.375% due 06/04/2028	2,1	100 1	1,987	0.37		,,	,		3.375% due 20/03/2028	900	752	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS
Davide Campari-Milano NV	(0003)	(0003)	ASSETS	T-Mobile USA, Inc.	(0003)	(0003)	ASSETS	NON-AGENCY MORTGAGE-BACKED SECURITIES
1.250% due 06/10/2027 Deutsche Bahn Finance GmbH	€ 1,100 €	1,006	0.19		\$ 800 € 500	731 479	0.14 0.09	Canada Square Funding PLC 6.170% due 17/06/2058 £ 875 € 1,008 0.19
4.000% due 23/11/2043 DS Smith PLC	700		0.14	Tapestry, Inc. 5.875% due 27/11/2031	€ 1,900	1,999	0.37	Countrywide Home Loan Mortgage Pass-Through Trust 6.084% due 25/08/2034 \$ 20 17 0.00
4.375% due 27/07/2027 ELO SACA	500		0.10	Teleperformance SE 3.750% due 24/06/2029 (c)	1,300	1,299	0.24	Domi BV 4.555% due 15/06/2053
6.000% due 22/03/2029 Fraport AG Frankfurt Airport Se				TenneT Holding BV 4.750% due 28/10/2042	1,100	1,282	0.24	Dutch Property Finance BV 4.602% due 28/07/2058 2,001 1,996 0.37
1.875% due 31/03/2028 General Electric Co.	1,500	1,421		Tesco Corporate Treasury Service 4.250% due 27/02/2031	ces PLC 1,100	1,145	0.21	4.702% due 28/10/2059 3,204 3,203 0.60 Great Hall Mortgages PLC
4.125% due 19/09/2035 Global Payments, Inc.	1,100	1,182		Thames Water Utilities Finance 1.250% due 31/01/2032	1,800	1,360	0.25	5.812% due 18/06/2039 \$ 120 108 0.02 Jubilee Place BV
4.875% due 17/03/2031 GN Store Nord A/S	1,100	1,158		4.375% due 18/01/2031 Ubisoft Entertainment S.A.	2,200	2,086	0.39	4.835% due 17/01/2059 € 2,105 2,107 0.39 4.985% due 17/10/2057 413 414 0.08
0.875% due 25/11/2024 H Lundbeck A/S	1,800	1,725		0.878% due 24/11/2027 Universal Music Group NV	1,700	1,451		Landmark Mortgage Securities PLC 5.620% due 17/04/2044 f 727 817 0.15
0.875% due 14/10/2027 Holding d'Infrastructures de Tra				3.750% due 30/06/2032 4.000% due 13/06/2031	1,600 1,600	1,651 1,675	0.31	Miravet SARL 4.806% due 26/05/2065 € 1,742 1,728 0.32
1.625% due 18/09/2029 4.250% due 18/03/2030	2,700 2,300	2,432 2,369		Vilmorin & Cie S.A. 1.375% due 26/03/2028	2,200	1,864	0.35	Newgate Funding PLC 4.525% due 15/12/2050 161 158 0.03
IMCD NV 2.125% due 31/03/2027	100		0.02	Werfen S.A. 4.625% due 06/06/2028	3,100	3,165	0.59	Primrose Residential DAC 4.876% due 24/10/2061 2,222 2,210 0.41
4.875% due 18/09/2028 InterContinental Hotels Group F		2,098		Worldline S.A. 4.125% due 12/09/2028	900	894	0.17	RMAC Securities PLC 5.489% due 12/06/2044
3.375% due 08/10/2028 International Distributions Serv		2,585		Worley U.S. Finance Sub Ltd. 0.875% due 09/06/2026	2,500	2,338	0.44	Structured Asset Mortgage Investments Trust 6.170% due 19/12/2034 \$ 49 39 0.01
5.250% due 14/09/2028 International Flavors & Fragrand		1,662			_	99,855	18.59	Towd Point Mortgage Funding PLC 6.365% due 20/10/2051 £ 969 1,120 0.21
1.800% due 25/09/2026 ISS Global A/S	850		0.15	UTILITIES Cadent Finance PLC				Twin Bridges PLC 6.070% due 12/03/2055 1,879 2,161 0.40
0.875% due 18/06/2026 JDE Peet's NV	1,500	,	0.26	4.250% due 05/07/2029 Electricite de France S.A.	1,500	1,569	0.29	18,044 3.36
0.500% due 16/01/2029 John Lewis PLC	3,850	3,342		4.250% due 25/01/2032 EnBW International Finance BV	2,700	2,837	0.53	ASSET-BACKED SECURITIES Ares European CLO DAC
4.250% due 18/12/2034 6.125% due 21/01/2025	£ 1,050 800		0.16 0.17	4.000% due 24/01/2035 Enel Finance International NV	1,000	1,035	0.19	4.575% due 15/04/2030 € 479 476 0.09 Aurium CLO DAC
Medtronic Global Holdings S.C. 1.500% due 02/07/2039 2.250% due 07/03/2039	A. € 1,700 2,000	1,302 1,710	0.24	0.500% due 17/06/2030 EP Infrastructure A/S	3,500	2,939	0.55	4.966% due 23/03/2032 1,300 1,290 0.24 Bastille Euro CLO DAC
Mitchells & Butlers Finance PLC 6.013% due 15/12/2030		•	0.02	1.816% due 02/03/2031 Fluvius System Operator CVBA	2,400	1,863	0.35	5.115% due 15/01/2034 2,700 2,666 0.50 BlueMountain Fuji EUR CLO DAC
6.135% due 15/12/2030 Molnlycke Holding AB	\$ 357		0.02	3.875% due 09/05/2033 Fortum Oyj	1,100	1,139	0.21	4.615% due 15/07/2030 247 246 0.05 Bosphorus CLO DAC
4.250% due 08/09/2028 Mondelez International Holding	€ 900		0.17	4.500% due 26/05/2033 Koninklijke KPN NV	3,000	3,189	0.59	4.960% due 12/12/2032 1,900 1,877 0.35 Cairn CLO DAC
0.625% due 09/09/2032 Motability Operations Group PL	2,100	1,701	0.32	0.875% due 14/12/2032 National Grid North America, In	1,500	1,227	0.23	4.666% due 25/04/2032 597 591 0.11 Carlyle Euro CLO DAC
3.500% due 17/07/2031	2,000	2,054	0.38	4.151% due 12/09/2027 National Grid PLC	1,700	1,748	0.32	4.632% due 15/08/2030 561 556 0.10 Carlyle Global Market Strategies Euro CLO DAC
Mundys SpA 1.875% due 12/02/2028	2,800	2,579	0.48	3.875% due 16/01/2029 Orange S.A.	1,600	1,646	0.31	4.925% due 16/01/2033 1,600 1,575 0.29 Contego CLO BV
Netflix, Inc. 3.875% due 15/11/2029	4,500	4,663	0.87	3.875% due 11/09/2035 Orsted A/S	2,900	3,093	0.57	4.735% due 15/10/2030 698 692 0.13 CVC Cordatus Loan Fund DAC
Pernod Ricard S.A. 3.750% due 15/09/2033	900	939	0.17	2.875% due 14/06/2033 4.125% due 01/03/2035	1,000 300	949 313	0.18 0.06	4.782% due 15/08/2032 992 983 0.18 4.832% due 17/06/2032 900 889 0.17
Robert Bosch GmbH 4.375% due 02/06/2043	1,400	1,506	0.28	TDC Net A/S 5.618% due 06/02/2030	3,100	3,204	0.60	Dryden Euro CLO DAC 4.815% due 15/07/2031 671 668 0.12
Sandoz Finance BV 4.220% due 17/04/2030	1,600	1,663	0.31	Verizon Communications, Inc. 4.750% due 31/10/2034	3,600	4,000		4.862% due 15/05/2034 200 197 0.04 GoldenTree Loan Management EUR CLO DAC
Sartorius Finance BV 4.500% due 14/09/2032 4.875% due 14/09/2035	800 1,100	836 1,163	0.16			30,751	5.72	4.893% due 20/01/2032 100 99 0.02 Harvest CLO DAC
Siemens Energy Finance BV 4.250% due 05/04/2029	1,100	1,076		Total Corporate Bonds & Notes U.S. GOVERNMENT AGENCII		403,300	75.08	4.815% due 15/01/2032 200 197 0.04 Invesco Euro CLO DAC
Siemens Financieringsmaatscha 3.625% due 24/02/2043		2,712		Ginnie Mae, TBA	. >			4.615% due 15/07/2031 500 492 0.09 Jubilee CLO DAC
Silfin NV 2.875% due 11/04/2027	900		0.30		\$ 4,000 Irity, TBA	3,537	0.66	4.565% due 15/04/2030 917 909 0.17 Madison Park Euro Funding DAC
Societa per Azioni Esercizi Aero 3.500% due 09/10/2025 (c)				3.000% due 01/02/2054 4.000% due 01/02/2054	1,300 3,400	1,042 2,914	0.54	4.765% due 15/07/2032 600 592 0.11 Man GLG Euro CLO DAC
Suez SACA 2.375% due 24/05/2030	1,700	1,605		4.500% due 01/02/2054 5.000% due 01/02/2054	3,400 8,200	7,348	0.55	4.775% due 15/10/2032 2,674 2,641 0.49 OCP Euro CLO DAC
Sydney Airport Finance Co. Pty. 4.375% due 03/05/2033	Ltd.			5.500% due 01/02/2054 6.000% due 01/02/2054 6.500% due 01/02/2054	4,300 5,300 7,300	3,910 4,872 6,772	0.91	4.785% due 15/01/2032 278 276 0.05 Palmer Square European Loan Funding DAC
Syngenta Finance NV	600		0.12	6.500% due 01/02/2054	7,300	6,772 33,381	1.26 6.21	4.685% due 15/10/2031 2,390 2,352 0.44 5.015% due 15/10/2031 810 801 0.15
4.892% due 24/04/2025	\$ 1,951	1,743	0.32					010 001 0.15

Schedule of Investments Euro Credit Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Renaissance Home Equity Loa 5.340% due 25/01/2037	n Trust \$ 1,291 €	397	0.07	European Financial Stability F. 3.000% due 15/12/2028	acility € 11,000 €	11,282	2.10		2,600 €	2,677	0.50
Segovia European CLO DAC 4.873% due 20/07/2032	€ 500	494	0.09	European Union 1.500% due 04/10/2035	7,400	6,471	1.21	6.375% due 18/09/2033 6.625% due 27/09/2029	1,600 1,700	1,695 1,821	0.32
Toro European CLO DAC 4.812% due 15/02/2034 4.908% due 12/01/2032	500 200		0.09	Korea Housing Finance Corp. 4.082% due 25/09/2027	3,100	3,204	0.60	Total Transferable Securities	-€	58,975 536,515	
Voya Euro CLO DAC 4.715% due 15/10/2030	170		0.04	Mexico Government Internati 1.125% due 17/01/2030 6.350% due 09/02/2035	900 \$ 2,200	775 2,091	0.14		SHARES	556,515	
1.7 1370 dae 13/10/2030	_	22,815		Poland Government Internation 3.875% due 14/02/2033		1,356		INVESTMENT FUNDS EXCHANGE-TRADED FUNDS			
SOVEREIGN ISSUES Adif Alta Velocidad				Province of Ontario 0.010% due 25/11/2030	3,800	3,154		PIMCO ETFs plc - PIMCO Euro Short Maturity			
3.500% due 30/07/2028 BNG Bank NV	3,000	3,071	0.57	Province of Quebec 3.000% due 24/01/2033	4,200	4,249	0.79	UCITS ETF (b) Total Investment Funds	96,000 _	9,501 9,501	1.77 1.77
3.500% due 27/09/2038 (c) CPPIB Capital, Inc.	5,800	6,142	1.14	Region of Ile de France 3.050% due 03/02/2033	7,200	7,320	1.36	iotai ilivestillelli Fullus	<u>e</u>	3,301	1.77
0.050% due 24/02/2031	3,800	3,139	0.58	3.700% due 14/06/2038	500	528	0.10				

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.500%	29/12/2023	02/01/2024	€ 13,700	Belgium Government International Bond 3.300% due 22/06/2054	€ (13,533)	€ 13,700	€ 13,705	2.55

814 U.S. Treasury Notes 4.875% due 30/11/2025

(752)

€ (14,285)

737

€ 14,437

737

€ 14,442

0.14 **2.69**

Total Repurchase Agreements

FICC

REPURCHASE AGREEMENTS

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

29/12/2023 02/01/2024 \$

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	23	€ (33)	(0.01)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	475	(2,065)	(0.38)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	130	1,488	0.28
Euro-Schatz March Futures	Long	03/2024	1,133	506	0.09
U.S. Treasury 2-Year Note March Futures	Long	03/2024	175	350	0.06
U.S. Treasury 5-Year Note March Futures	Short	03/2024	59	(79)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	128	(409)	(0.08)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	14	137	0.03
				€ (105)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ (105)	(0.02)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Appreciation/ % of Reference Entity **Receive Rate** Date Amount(2) (Depreciation) **Net Assets** AT&T, Inc. 1.000% 20/06/2026 \$ 5,000 € 7 0.00 1.000 20/06/2028 1,300 3 0.00 AT&T. Inc. 1,300 58 0.01 Cellnex Telecom S.A. 5.000 20/12/2033 0.00 Electricite de France S.A. 1.000 20/12/2026 1,300 4 Telefonica Emisiones S.A. 1.000 20/06/2028 100 0 0.00 Volkswagen International Finance NV 20/12/2030 1.000 5,600 36 0.01 € 108 0.02

⁽¹⁾ Includes accrued interest.

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.050%	15/12/2031	¥ 1,860,000	€ (125)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 27,600	(464)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	15,100	(626)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	23,000	305	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	3,400	(252)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/09/2025	37,000	(199)	(0.04)
Pay	3-Month EUR-EURIBOR	0.500	09/02/2024	€ 52,200	148	0.03
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	8,000	(900)	(0.17)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	30,650	1,635	0.31
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	35,500	1,094	0.20
					€ 616	0.11
Total Centra	ally Cleared Financial Derivative Instruments				€ 724	0.13

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FORWARD FOREIG	GN CURRENCY CON	TRACTS							
Counterparty	Settlement Month	Currency to be Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Appre	realised ciation/ eciation)	% of Net Assets
BOA	01/2024	£ 13	0 €	151	€ 1	€ 0	€	1	0.00
BPS	01/2024	€ 1,38	5 \$	1,513	0	(16)		(16)	0.00
	01/2024	£ 9	4 €	109	1	0		1	0.00
	01/2024	\$ 67		611	4	0		4	0.00
BRC	01/2024	€ 1,88	1 \$	2,057	0	(19)		(19)	0.00
	01/2024	¥ 20,20		129	0	(1)		(1)	0.00
	01/2024	\$ 34	2	314	4	0		4	0.00
GLM	01/2024	€ 2,03		2,198	0	(46)		(46)	(0.01)
	01/2024	£ 97	8 €	1,131	2	0		2	0.00
	01/2024	\$ 5		1,019	2	0		2	0.00
JPM	03/2024	CNH 45		63	0	(1)		(1)	0.00
MBC	01/2024	€ 5,91	5	6,467	0	(61)		(61)	(0.01)
	01/2024	\$ 43,55		39,609	193	(3)		190	0.03
MYI	01/2024	58		533	6	0		6	0.00
SCX	01/2024	£ 9,71	5	11,191	0	(20)		(20)	0.00
					€ 213	€ (167)	€	46	0.01
Total OTC Financial D	erivative Instruments						€	46	0.01
Total Investments							€ 56	51,118	104.46
Other Current Assets	& Liabilities						€ (2	23,932)	(4.46)
Net Assets							€ 53	37,186	100.00
-									

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Affiliated to the Fund.
- (c) Securities with an aggregate fair value of €8,413 (31 December 2022: €262) and cash of €Nil (31 December 2022: €1,150) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €8,072 (31 December 2022: €25,216) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Schedule of Investments Euro Credit Fund (Cont.)

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 536,476	€ 39	€ 536,515
Investment Funds	9,501	0	0	9,501
Repurchase Agreements	0	14,437	0	14,437
Financial Derivative Instruments(3)	(104)	769	0	665
Totals	€ 9,397	€ 551,682	€ 39	€ 561,118

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 491,678	€ 0	€ 491,678
Investment Funds	50,689	0	0	50,689
Repurchase Agreements	0	44,621	0	44,621
Financial Derivative Instruments ⁽³⁾	(2,892)	(1,106)	0	(3,998)
Totals	€ 47,797	€ 535,193	€ 0	€ 582,990

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	1.000%	28/09/2023	TBD ⁽¹⁾	€ (1,233)	€ (1,241)	(0.23)
	3.200	28/09/2023	TBD ⁽¹⁾	(161)	(162)	(0.03)
JML	2.000	14/11/2023	TBD ⁽¹⁾	(872)	(874)	(0.16)
	3.500	06/12/2023	TBD ⁽¹⁾	(5,158)	(5,171)	(0.96)
MBC	3.100	31/10/2023	TBD ⁽¹⁾	(724)	(728)	(0.14)
Total Reverse Repurchase Agreements					€ (8,176)	(1.52)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	€ 1	€ 0	€ 1	€ 60	€ 0	€ 60
BPS	(11)	0	(11)	40	0	40
BRC	(16)	0	(16)	15	0	15
CBK	N/A	N/A	N/A	(4)	0	(4)
GLM	(42)	0	(42)	(1,545)	1,412	(133)
JPM	(1)	0	(1)	26	. 0	` 26
MBC	129	(300)	(171)	2,095	(1,900)	195
MYC	N/A	N/A	N/A	(5)	0	(5)
MYI	6	0	6	(139)	(50)	(189)
RBC	N/A	N/A	N/A	(30)	0	(30)
SCX	(20)	0	(20)	18	0	18
SSB	Ň/A	N/A	Ň/A	292	0	292
UAG	N/A	N/A	N/A	11	0	11

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	90.72	72.82
Transferable securities dealt in on another regulated market*	9.16	7.71
Other transferable securities	N/A	0.07
Investment funds	1.77	8.31
Repurchase agreements	2.69	7.31
Financial derivative instruments dealt in on a regulated market	(0.02)	(0.47)
Centrally cleared financial derivative instruments	0.13	(0.30)
OTC financial derivative instruments	0.01	0.12
Reverse repurchase agreements	(1.52)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	N/A	1.36
Corporate Bonds & Notes	75.08	62.43
U.S. Government Agencies	6.21	2.01
Non-Agency Mortgage-Backed Securities	3.36	4.11
Asset-Backed Securities	4.25	5.19
Sovereign Issues	10.98	0.03
Short-Term Instruments	N/A	5.47
Investment Funds	1.77	8.31
Repurchase Agreements	2.69	7.31
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.02)	(0.47)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	(0.19)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.02
Interest Rate Swaps	0.11	(0.13)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	N/A	(0.24)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Forward Foreign Currency Contracts	0.01	0.36
Other Current Assets & Liabilities	(4.46)	4.43
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OI NET
TRANSFERABLE SECURITIES				CTP NV				Sirius Real Estate Ltd.			
LOAN PARTICIPATIONS A Charter Communications Op		MENTS		0.625% due 27/09/2026 1.250% due 21/06/2029 1.500% due 27/09/2031	£ 1,600 € 7,000 1,500	1,441 5,812 1,172	0.42	1.125% due 22/06/2026 1.750% due 24/11/2028 Societe Generale S.A.	€ 3,700 € 3,500	3,346 2,915	0.24 0.21
7.133% due 01/02/2027 SCUR-Alpha 1503 GmbH 9.448% due 29/03/2030	\$ 2,507 € € 1,200	2,272 1,102		Deutsche Bank AG 1.375% due 17/02/2032 1.750% due 19/11/2030	700 6,200		0.04	2.797% due 19/01/2028 6.446% due 10/01/2029 6.691% due 10/01/2034	\$ 10,800 7,700 300	9,012 7,217 287	0.65 0.52 0.02
10.883% due 29/03/2030 Sigma Bidco BV 7.413% due 02/07/2025	\$ 2,481 € 0	2,073			3,600 200	2,377 2,993	0.17	Standard Chartered PLC 6.750% due 08/02/2028	8,500	7,932	0.57
Windstream Services LLC 11.706% due 21/09/2027	\$ 2,892	2,484		3.547% due 18/09/2031 Digital Euro Finco LLC	1,100		0.06	Sunac China Holdings Ltd. 6.000% due 30/09/2026 6.250% due 30/09/2027	231	22 17	0.00
Wm Morrison Supermarkets 8.752% due 04/11/2027		4,286	0.31		1,300	1,177	0.09	6.500% due 30/09/2027 6.500% due 30/09/2027 6.750% due 30/09/2028 7.000% due 30/09/2029	231 462 693 693	33 29 34	0.00
CORPORATE BONDS & NO	-	12,217	0.88	2.500% due 25/01/2027 EQT AB	6,400	5,512	0.40	7.250% due 30/09/2030 UBS Group AG	325	12	0.00
BANKING & FINANCE	JIE3			2.375% due 06/04/2028 G City Europe Ltd.	1,300	1,230	0.09	3.750% due 26/03/2025 6.246% due 22/09/2029	1,550 6,900	1,376 6,521	0.10 0.47
ABH Financial Ltd. Via Alfa H 2.700% due 11/06/2023 ^	lolding Issuand 8,200	ce PLC 1,230	0.09	4.250% due 11/09/2025 Globalworth Real Estate Investm	6,400 nents Ltd.	5,895	0.43	7.750% due 01/03/2029 UniCredit SpA	€ 5,600	6,461	0.47
ABN AMRO Bank NV 2.470% due 13/12/2029 6.575% due 13/10/2026	\$ 1,300 11,200	1,036 10,311		3.000% due 29/03/2025 HSBC Holdings PLC	6,600	6,046		1.982% due 03/06/2027 3.127% due 03/06/2032 VICI Properties LP	\$ 500 6,000	414 4,595	0.03
ADLER Real Estate AG 3.000% due 27/04/2026	€ 600	•	0.03	2.099% due 04/06/2026 \$ 3.973% due 22/05/2030 5.402% due 11/08/2033	1,800 12,000	1,523 10,916		3.875% due 15/02/2029 4.500% due 15/01/2028	300 300	250 259	0.02
AIB Group PLC 5.250% due 23/10/2031 Altarea S.C.A.	6,380	6,903	0.50	Hudson Pacific Properties LP 5.950% due 15/02/2028	800	641	0.05	Yango Justice International 7.875% due 04/09/2024 ^	12,600 _	63 332.913	0.00
1.750% due 16/01/2030 1.875% due 17/01/2028	1,500 6,000	1,161 5,055		Intesa Sanpaolo SpA 8.248% due 21/11/2033 Jyske Realkredit A/S	14,275	14,034	1.01	INDUSTRIALS	-	332/313	
Aroundtown S.A. 0.375% due 15/04/2027 1.450% due 09/07/2028	1,900 700	1,533 548	0.11	0.500% due 01/10/2043 DKK 1.000% due 01/10/2050 1.000% due 01/10/2053	0 0	0	0.00 0.00 0.00	Altice Financing S.A. 5.750% due 15/08/2029	1,200	965	0.07
1.500% due 28/05/2026 5.375% due 21/03/2029	2,000 \$ 3,600	1,792 2,686		1.500% due 01/10/2037 1.500% due 01/10/2050	0	0	0.00	Altice France S.A. 3.375% due 15/01/2028 Carvana Co.	€ 5,000	3,982	0.29
Atrium Finance PLC 2.625% due 05/09/2027 Avolon Holdings Funding Ltd	€ 2,200	1,717	0.12	Kaisa Group Holdings Ltd. 10.875% due 23/07/2023 ^ \$ 11.500% due 30/01/2023 ^	5 5,400 3,500		0.01	12.000% due 01/12/2028 13.000% due 01/06/2030	\$ 786 2,266	576 1,639	0.04
2.875% due 15/02/2025 Balder Finland Oyj	\$ 6,000	5,243		11.650% due 01/06/2026 ^ KBC Group NV	4,000	122	0.01	14.000% due 01/06/2031 DISH DBS Corp. 5.250% due 01/12/2026	3,147 473	2,303	0.17
1.000% due 20/01/2029 2.000% due 18/01/2031 Banca Monte dei Paschi di Si	€ 800 6,500	611 4,773	0.04 0.34	5.796% due 19/01/2029 Kennedy Wilson Europe Real Esta 3.250% due 12/11/2025 (i) €	2,000 ate Ltd. 5,800	1,843 5,272		Fortune Star BVI Ltd. 3.950% due 02/10/2026	€ 10,100	6,456	0.46
3.625% due 24/09/2024 Banco Santander S.A.	6,200	6,160	0.44	Lloyds Banking Group PLC 4.750% due 21/09/2031	10,300	10,898		Las Vegas Sands Corp. 2.900% due 25/06/2025 Mitchells & Butlers Finance I	\$ 1,600	1,393	0.10
4.379% due 12/04/2028 Barclays PLC 7.4379% due 03/41/2023	\$ 4,200	3,697		Logicor Financing SARL 1.500% due 13/07/2026	2,600	2,439		5.789% due 15/12/2030 6.135% due 15/12/2030	£ 392 \$ 678	418 570	0.03
7.437% due 02/11/2033 BNP Paribas S.A. 1.904% due 30/09/2028	24,076 2,300	24,421 1,851		1.625% due 17/01/2030 Nationwide Building Society 4.500% due 01/11/2026	3,600 4,100	3,087 4,231		Nissan Motor Co. Ltd. 4.345% due 17/09/2027	1,200	1,040	0.0
BPCE S.A. 5.748% due 19/07/2033	12,100	11,009	0.79	NatWest Group PLC	9,100	8,533		Q-Park Holding BV 3.500% due 01/02/2025 Roadster Finance DAC	€ 7,800	7,548	0.54
CaixaBank S.A. 6.208% due 18/01/2029 6.684% due 13/09/2027	5,000 2,300	4,621 2,136		6.016% due 02/03/2034 Nordea Kredit Realkreditaktiesel 0.500% due 01/10/2043 DKK		11,607	0.84	1.625% due 09/12/2029 2.375% due 08/12/2032	200 400	194 353	0.03
Castellum Helsinki Finance H 0.875% due 17/09/2029	€ 4,700	3,636		1.000% due 01/10/2050 1.000% due 01/10/2053 1.500% due 01/10/2050	0 0 0	0	0.00 0.00 0.00	Sandoz Finance BV 4.220% due 17/04/2030 Syngenta Finance NV	3,500	3,638	0.26
2.000% due 24/03/2025 Citycon Treasury BV 1.625% due 12/03/2028	5,500 10,600	5,314 8,502		Nykredit Realkredit A/S 0.500% due 01/10/2043	0		0.00	4.892% due 24/04/2025 Ubisoft Entertainment S.A.	\$ 4,864	4,346	0.3
Cooperatieve Rabobank UA 4.655% due 22/08/2028	\$ 6,800	6,067		1.000% due 01/10/2050 1.000% due 01/10/2053 1.500% due 01/10/2037	0 0	0	0.00 0.00 0.00	0.878% due 24/11/2027 (i) United Airlines Pass-Througl 5.875% due 15/04/2029	€ 8,600 1 Trust \$ 259	7,341	0.53
Corestate Capital Holding S., 11.000% PIK)			0.04	1.500% due 01/10/2057 1.500% due 01/10/2050 2.500% due 01/10/2036	0	0	0.00	Venture Global LNG, Inc. 9.500% due 01/02/2029	4,875	4,673	0.0
10.000% due 31/12/2026 (b) Corestate Capital Holding S 9.000% PIK)	€ 600 A. (8.000% Ca		0.04	Realkredit Danmark A/S 2.500% due 01/04/2036	0	0	0.00	9.875% due 01/02/2032 Windstream Escrow LLC	1,625	1,533	0.1
8.000% due 31/12/2026 ^(b) Country Garden Holdings Co		1,313		Sagax AB 1.125% due 30/01/2027 2.000% due 17/01/2024	7,082 332	6,383 332	0.46 0.02	7.750% due 15/08/2028	1,800 _	1,429 51,002	3.6
2.700% due 12/07/2026 ^ 3.125% due 22/10/2025 ^	\$ 2,600 1,500		0.01	2.250% due 13/03/2025 Sagax Euro MTN NL BV	5,100	4,966	0.36	UTILITIES Pacific Gas & Electric Co.			
CPI Property Group S.A. 1.625% due 23/04/2027 2.750% due 12/05/2026	€ 9,300 100	6,855 84	0.49 0.01	0.750% due 26/01/2028 (i) 1.000% due 17/05/2029 Santander UK Group Holdings PL		1,198 1,392	0.10	3.150% due 01/01/2026 3.300% due 01/12/2027 6.100% due 15/01/2029	1,000 3,275 6,800	869 2,770 6,376	0.06 0.20 0.46
Cromwell Ereit Lux Finco SAI 2.125% due 19/11/2025	10,000	9,441	0.68	2.896% due 15/03/2032 \$	13,185	10,201	0.74	6.400% due 15/06/2033	5,000	4,767	

FAIR % OF PAR VALUE NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION (000S) (000S) ASSETS	DESCRIPTION	(000S)	(000S)		DESCRIPTION	(000S)		ASSETS
6.950% due 15/03/2034 \$ 9,500 € 9,457 0.68 24,239 1.75		Trust \$ 2 €	2	0.00	Dutch Property Finance BV 4.702% due 28/10/2059 4.852% due 28/04/2064	€ 6,409 € 15,359	6,406 15,401	0.46 1.11
Total Corporate Bonds & Notes 408,154 29.42		£ 24,122	27,996	2.02	EuroMASTR PLC	•		
CONVERTIBLE BONDS & NOTES	BX Trust 7.429% due 15/05/2030	\$ 1,015	907	0.07	5.531% due 15/06/2040	£ 115		0.01
Corestate Capital Holding S.A. (8.000% Cash or 9.000% PIK)	8.844% due 15/07/2034	895	810	0.06	First Horizon Alternative Mort 5.029% due 25/01/2036	\$ 141	67	0.01
8.000% due 31/12/2026 ^(b) € 1,685 883 0.07	9.944% due 15/07/2034 Chase Mortgage Finance Trust	3,400	3,041	0.22	6.143% due 25/04/2036 First Horizon Mortgage Pass-T	46 brough Trus		0.00
Sunac China Holdings Ltd. 1.000% due 30/09/2032 \$ 398 28 0.00	3.847% due 25/03/2037	21		0.00	5.673% due 25/11/2037	117 17		0.00
911 0.07	4.501% due 25/01/2036 6.000% due 25/05/2037	178 96	144 40	0.01	Glenbeigh Issuer DAC 4.666% due 24/06/2050	€ 11,384	11,376	0.82
U.S. GOVERNMENT AGENCIES	ChaseFlex Trust 5.000% due 25/07/2037	71	21	0.00	4.916% due 24/03/2046	4,630	4,620	
Ginnie Mae, TBA	ChaseFlex Trust Multi-Class Mor				GSC Capital Corp. Mortgage T 5.830% due 25/05/2036	\$ 59	50	0.00
5.000% due 01/01/2054 3,100 2,787 0.20 Uniform Mortgage-Backed Security	Certificates Trust 4.204% due 25/08/2037	22	15	0.00	GSR Mortgage Loan Trust 5.500% due 25/06/2035	95	85	0.01
3.000% due 01/05/2052 1,255 1,005 0.07	Citigroup Mortgage Loan Trust 3.840% due 25/03/2037	34	27	0.00	HarborView Mortgage Loan Ti	rust		
Uniform Mortgage-Backed Security, TBA 3.000% due 01/03/2054 19,300 15,493 1.12	4.752% due 25/04/2037	119	92	0.01	4.041% due 19/06/2036 4.672% due 19/12/2035	90 172		0.00
4.000% due 01/02/2054 1,800 1,543 0.11	5.500% due 25/12/2035 5.800% due 25/12/2034	109 4		0.00	5.927% due 19/12/2035	14		0.00
5.000% due 01/01/2054 155,300 139,106 10.03 5.500% due 01/01/2054 216,400 196,761 14.18	6.250% due 25/11/2037	139		0.01	Harbour Energy PLC 6.120% due 28/01/2054	£ 5,700	6.534	0.47
6.000% due 01/02/2054 268,100 246,445 17.77 6.500% due 01/02/2054 55,400 51,392 3.70	CitiMortgage Alternative Loan 1 6.000% due 25/01/2037	Trust 206	164	0.01	Hops Hill PLC	·	,,,,,	
654,532 47.18	6.000% due 25/06/2037	344	272	0.02	6.148% due 27/05/2054 HSI Asset Loan Obligation Trus	831	959	0.07
U.S. TREASURY OBLIGATIONS	Countrywide Alternative Loan R 4.080% due 25/08/2037	esecuritiza 55		t 0.00	6.000% due 25/06/2037	\$ 70	54	0.00
U.S. Treasury Bonds	6.000% due 25/08/2037	49	22	0.00	Impac Secured Assets Trust 5.770% due 25/11/2036	12	11	0.00
4.375% due 15/08/2043 5,300 4,899 0.35	Countrywide Alternative Loan T 3.879% due 25/05/2036	rust 10	7	0.00	IndyMac Mortgage Loan Trust			0.00
U.S. Treasury Inflation Protected Securities (f) 1.375% due 15/07/2033 9,320 8,186 0.59	4.120% due 25/06/2037 5.237% due 25/09/2034	41 3		0.00	3.355% due 25/06/2036 3.751% due 25/11/2035	39 79		0.00
1.500% due 15/02/2053 3,519 2,892 0.21	5.500% due 25/03/2035	5,019	4,003	0.29	3.940% due 25/06/2037	1,044	563	0.04
15,977 1.15	5.500% due 25/11/2035 5.500% due 25/12/2035	71 62		0.00	5.720% due 25/09/2037 6.090% due 25/10/2036	3,672 10,157	3,349 4,469	
NON-AGENCY MORTGAGE-BACKED SECURITIES	5.500% due 25/02/2036	45	24	0.00	6.190% due 25/01/2035	46 42	29	0.00
Alba PLC	5.750% due 25/04/2047 6.000% due 25/03/2036	96 198	81	0.00	6.250% due 25/11/2037 JPMorgan Alternative Loan Tru		17	0.00
5.599% due 15/12/2038 £ 1,407 1,499 0.11 American Home Mortgage Assets Trust	6.000% due 25/05/2036 6.000% due 25/08/2036	1,133 234	526 125		4.531% due 25/12/2036 5.950% due 25/10/2036	4 2,700	3 2,173	0.00
5.680% due 25/12/2046 \$ 1,308 980 0.07	6.000% due 25/04/2037	58	30	0.00	5.957% due 27/06/2037	161	101	0.01
5.932% due 25/11/2046 443 113 0.01 Atlas Funding PLC	6.000% due 25/05/2037 6.000% due 25/08/2037	782 313	331 149		6.500% due 25/03/2036 6.550% due 25/05/2036	182 3		0.01
6.120% due 25/07/2058 £ 673 778 0.06	6.250% due 25/07/2036 6.250% due 25/12/2036	1,309 20	544 8	0.04 0.00	Jubilee Place BV			
Atrium Hotel Portfolio Trust 7.309% due 15/06/2035 \$ 9,700 8,527 0.62	6.500% due 25/12/2036	59	24	0.00	4.835% due 17/01/2059 4.985% due 17/10/2057	€ 5,304 1,115	5,309 1,118	0.38
Avon Finance PLC	6.500% due 25/08/2037 Countrywide Asset-Backed Cert	340 ificates Tru	131 st	0.01	Jupiter Mortgage PLC			
0.000% due 28/12/2049 f 8,300 9,558 0.69 Banc of America Alternative Loan Trust	5.950% due 25/04/2036	143	113		6.621% due 20/07/2060 7.721% due 20/07/2060	£ 26,960 8,760	31,109 10,093	
1.170% due 25/06/2037 (a) \$ 225 19 0.00	Countrywide Home Loan Mortga 4.008% due 25/01/2036	age Pass-Th 24		0.00	Lavender Trust 6.250% due 26/10/2036	\$ 162	72	0.01
5.500% due 25/10/2033 162 142 0.01 5.830% due 25/06/2037 207 140 0.01	4.110% due 20/02/2036 4.294% due 25/11/2037	122 77		0.01	Lehman Mortgage Trust	\$ 102	/3	0.01
6.000% due 25/07/2046 206 158 0.01	4.430% due 25/09/2047	63	50	0.00	4.505% due 25/12/2035	159 45		0.00
Banc of America Funding Trust 4.503% due 20/09/2046 32 25 0.00	4.543% due 20/12/2035 4.970% due 20/09/2036	52 23		0.00	5.032% due 25/01/2036 Lehman XS Trust	45	37	0.00
4.732% due 20/04/2035 52 42 0.00 5.652% due 20/09/2046 24 21 0.00	5.750% due 25/12/2035 6.000% due 25/03/2037	65 92	29	0.00	5.830% due 25/12/2036	678	588	0.04
5.852% due 20/10/2036 66 45 0.00	6.000% due 25/04/2037	14	6	0.00	Ludgate Funding PLC 4.115% due 01/01/2061	€ 5,039	4,850	0.35
5.890% due 25/04/2037 59 44 0.00 6.000% due 25/08/2037 245 175 0.01	6.000% due 25/07/2037 6.070% due 25/03/2035	161 262	63 155	0.01	4.155% due 01/12/2060	3,065	2,949	0.21
6.245% due 20/11/2035 70 57 0.01	6.090% due 25/03/2035	14	11	0.00	Mansard Mortgages PLC 5.989% due 15/12/2049	£ 839	955	0.07
Banc of America Mortgage Trust 6.000% due 25/10/2036 9 6 0.00	6.210% due 25/02/2035 6.500% due 25/11/2036	173 255	133 79	0.01	MASTR Adjustable Rate Mortg		0	0.00
BCAP LLC Trust	Credit Suisse First Boston Mortg 6.000% due 25/01/2036	jage Securi [.] 160		0.01	3.989% due 25/03/2035 Merrill Lynch Alternative Note	\$ 11 Asset Trust		0.00
3.840% due 26/03/2037 50 36 0.00 4.502% due 27/03/2037 221 164 0.01	6.620% due 25/09/2034	21		0.00	6.000% due 25/05/2037	124		0.01
5.500% due 25/11/2034 11 9 0.00	Credit Suisse Mortgage Capital 5.770% due 25/08/2036	Mortgage-I 1,190	Backed T 331		Merrill Lynch Mortgage Invest 3.853% due 25/03/2036	ors Trust 263	129	0.01
Bear Stearns Adjustable Rate Mortgage Trust 4.761% due 25/02/2035 5 4 0.00	6.000% due 25/07/2036	180	80	0.01	Miravet SARL			
5.478% due 25/08/2035 4 4 0.00 8.065% due 25/12/2046 152 113 0.01	6.500% due 25/10/2021 6.500% due 25/02/2022	202 513		0.00	4.806% due 26/05/2065 Morgan Stanley Mortgage Loa	€ 4,903 an Trust	4,864	0.35
Bear Stearns ALT-A Trust	Credit Suisse Mortgage Capital				4.768% due 25/03/2036	\$ 99		0.01
3.971% due 25/05/2036 293 130 0.01 4.196% due 25/11/2036 63 25 0.00	7.344% due 15/07/2032 Deutsche ALT-B Securities Morte	1,024 gage Loan ¹	853 Trust	0.06	5.962% due 25/06/2036 6.000% due 25/10/2037	4,303 112	1,130 55	0.08
4.454% due 25/09/2035 146 51 0.00	5.770% due 25/04/2037	176	108	0.01	6.201% due 25/02/2047	2,931		0.07
5.238% due 25/07/2035 305 193 0.01 Bear Stearns Asset-Backed Securities Trust	Deutsche Mortgage Securities, I Trust Certificates	nc. Re-REM	1IC		Mortimer BTL PLC 0.000% due 22/12/2056	£ 5,800	6,710	0.48
5.750% due 25/11/2034 160 125 0.01	4.042% due 27/06/2037	2,861	2,232	0.16				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	P./ (000		FAIR VALUE (000S)	% OF NET ASSETS
Newgate Funding PLC 4.525% due 15/12/2050 € 5.584% due 01/12/2050 €		€ 176 1,142	0.01	ALME Loan Funding DAC 4.715% due 15/01/2032 €		€ 288	0.02	First NLC Trust 5.610% due 25/08/2037 5.750% due 25/08/2037		7 € 6		0.00
6.340% due 15/12/2050	142	158	0.01	Ameriquest Mortgage Securities 5.710% due 25/10/2036 \$	3,098	826	0.06	Fremont Home Loan Trust				
Nomura Resecuritization Trust 6.370% due 25/03/2037 \$ Primrose Residential DAC	3,426	2,971	0.22	Ameriquest Mortgage Securities, Pass-Through Certificates 3.793% due 25/04/2034	1,412	e t-Backe d 1,229		5.590% due 25/01/2037 5.620% due 25/01/2037 5.790% due 25/08/2036	10,16 20 18	19		0.30 0.01 0.00
	4,286 Trust	4,262	0.31	6.190% due 25/07/2035 Aqueduct European CLO DAC	316		0.02	5.810% due 25/02/2037 6.340% due 25/11/2034 6.400% due 25/04/2035	63 1,26 3,02	6	193 1,009 2,615	
5.890% due 25/06/2037 6.000% due 25/06/2036	45 54	36 38	0.00	4.633% due 20/07/2030 € 4.932% due 15/08/2034	2,287 1,000	2,270 985	0.16 0.07	Golden Bar Securitisation SRL	•			
6.000% due 25/05/2037 6.250% due 25/02/2037	44 117	31 82	0.00	Ares European CLO DAC 4.625% due 15/10/2030	665	660	0.05	6.816% due 22/09/2043 Griffith Park CLO DAC	€ 1,70	10	1,723	0.12
Residential Asset Securitization 6.000% due 25/02/2036	Trust 322	123	0.01	4.843% due 20/04/2032 5.122% due 21/10/2033	2,100 8,500	2,067 8,414	0.15	4.704% due 21/11/2031 GSAA Home Equity Trust	3,28	36	3,234	0.23
6.000% due 25/06/2036	145	56 40	0.01	Argent Securities Trust				5.772% due 25/11/2036	\$ 12	!3	33	0.00
6.000% due 25/11/2036 6.000% due 25/03/2037	121 97	29	0.00	5.620% due 25/09/2036 \$ 5.670% due 25/06/2036	844 455		0.02 0.01	GSAMP Trust 5.570% due 25/12/2046	18			0.01
6.000% due 25/05/2037 6.250% due 25/11/2036	631 83	298 28	0.02	Argent Securities, Inc. Asset-Back Pass-Through Certificates	red			5.610% due 25/12/2036 5.620% due 25/12/2046	83 49	8	224	0.03 0.02
Residential Funding Mortgage 9 6.000% due 25/10/2036	Securities 48	s, Inc. Trust 33	0.00	6.110% due 25/01/2036	465	373	0.03	5.670% due 25/11/2036 5.700% due 25/12/2046	18 9	37 91		0.01
RMAC PLC				Asset-Backed Funding Certificate 6.470% due 25/06/2037	s Trust 70		0.00	5.770% due 25/09/2036 Harvest CLO DAC	70)1	226	0.02
0.000% due 15/02/2047 £ RMAC Securities PLC	11,100	12,851	0.93	6.520% due 25/03/2034 Aurium CLO DAC	111	96	0.01	4.605% due 15/10/2031	€ 1,36		1,345	
5.509% due 12/06/2044 £		3,458 424	0.25		2,080	2,057	0.15	4.695% due 15/01/2031 4.872% due 18/11/2030 4.943% due 20/10/2032	78 2,04 2,00	8	2,030 1,980	
5.609% due 12/06/2044 Shamrock Residential DAC	3,775	4,157	0.30	5.102% due 24/01/2033 Bastille Euro CLO DAC	400	397	0.03	HSI Asset Securitization Corp. 1 5.690% due 25/12/2036	rust \$ 19	16	47	0.00
4.876% due 24/06/2071	7,579 13,919	7,554 13,853	0.55 1.00	5.115% due 15/01/2034 Bear Stearns Asset-Backed Secur	8,200 ities Trus	8,097	0.58	5.810% due 25/12/2036 5.845% due 25/05/2037	94 4,60	10	224 4,020	0.02 0.29
Southern Pacific Securities PLC 4.499% due 10/03/2044	2,167	2,131	0.15	4.812% due 25/10/2036 \$ 6.370% due 25/08/2034	33 1,033	14	0.00 0.07	5.910% due 25/12/2036 JPMorgan Mortgage Acquisitio				0.01
Stratton Mortgage Funding PLC 7.721% due 20/07/2060 £ Structured Adjustable Rate Mor	5,594	6,452	0.47	Blackrock European CLO DAC 4.825% due 15/12/2032 €	600	593	0.04	6.400% due 25/06/2035 JPMorgan Mortgage Acquisitio 6.337% due 25/08/2036		18 18	4,069	0.29
4.669% due 25/02/2036 \$ 5.906% due 25/10/2035		37	0.00 0.01	BlueMountain Fuji EUR CLO DAC 4.615% due 15/07/2030 4.875% due 15/01/2033	1,777 2,300	1,768 2,266		Jubilee CLO DAC 4.575% due 15/04/2030	€ 66			0.00
SunTrust Adjustable Rate Mort 5.068% due 25/02/2037	gage Loa 72	n Trust 56	0.01	BNPP AM Euro CLO DAC 4.615% due 15/10/2031	1,133	1,118		Lehman XS Trust 5.640% due 25/02/2037	\$ 90			0.04
TBW Mortgage-Backed Trust 6.300% due 25/03/2037	8,300	1,650	0.12	BNPP IP Euro CLO DAC 4.755% due 15/10/2030	961	,	0.07	Mackay Shields Euro CLO DAC 4.923% due 20/10/2032	€ 1,30	0	1,286	0.09
Tower Bridge Funding PLC 6.721% due 20/10/2064 £ 8.371% due 20/10/2064	10,108	11,735 2,678	0.85 0.19	Bosphorus CLO DAC 4.745% due 15/12/2030	596	591	0.04	Man GLG Euro CLO DAC 4.645% due 15/10/2030 4.835% due 15/01/2030	35 1,83		355 1,835	0.03
Twin Bridges PLC 6.432% due 15/05/2056	9,100	10,524		Cairn CLO DAC 4.618% due 31/01/2030	4,139	4,102	0.30	Marlay Park CLO DAC 4.705% due 15/10/2030	1,14		1,133	
UBS Commercial Mortgage Trus 6.909% due 15/02/2032 \$	s t 7,520	6,751	0.49	Carlyle Euro CLO DAC 4.632% due 15/08/2030	5,128	5,081	0.37	MASTR Asset-Backed Securities 5.570% due 25/11/2036				0.00
Uropa Securities PLC 4.333% due 10/10/2040 €	1,612	1,478	0.11	Carlyle Global Market Strategies 4.715% due 15/07/2030	1,050	1,044	0.08	5.770% due 25/08/2036 5.950% due 25/06/2036	23	1	81	0.01
WaMu Mortgage Pass-Through 3.847% due 25/05/2037 \$	Certifica		0.00	Carrington Mortgage Loan Trust 5.730% due 25/02/2037 \$	136	114	0.01	5.950% due 25/08/2036 Merrill Lynch Mortgage Investo	13 ore Truet	9		0.00
3.972% due 25/10/2036 4.063% due 25/12/2036	27 224	21 173	0.00	Centex Home Equity Loan Trust 6.520% due 25/10/2035	4,024	3,561	0.26	4.471% due 25/11/2037 6.010% due 25/04/2047	59 1,50			0.01 0.04
4.727% due 25/12/2035 6.250% due 25/10/2044	6 54	5 46	0.00	Citigroup Mortgage Loan Trust 6.851% due 25/05/2036	126	44	0.00	Morgan Stanley ABS Capital, In 5.580% due 25/02/2037	47			0.01
Washington Mutual Mortgage I Certificates Trust	Pass-Thro	ough		Contego CLO BV 4.735% due 15/10/2030 €	1,297	1,286	0.09	5.600% due 25/01/2037 5.610% due 25/10/2036	10		41	0.00
5.782% due 25/04/2047 6.000% due 25/07/2036	342 92	240 56	0.02	Contego CLO DAC 4.642% due 23/01/2030	5,531	5,453	U 30	5.650% due 25/03/2037 5.670% due 25/09/2036	31 5	6 5		0.01
6.000% due 25/06/2037	24	20	0.00	Countrywide Asset-Backed Certif	icates Tr	ust		5.670% due 25/02/2037 5.720% due 25/03/2037	10 31			0.00
Wells Fargo Alternative Loan Tr 6.250% due 25/11/2037	r ust 28 ₋	22	0.00	5.750% due 25/12/2046 \$ 6.010% due 25/03/2036	3,057 979	2,587 773	0.19 0.06	5.770% due 25/09/2036 6.445% due 25/02/2035	32 2,37	.5		0.01
		291,596	21.02	Credit-Based Asset Servicing & So 3.201% due 25/01/2037	ecuritizat 2,060		0.04	6.520% due 25/06/2033		3		0.00
ASSET-BACKED SECURITIES				CVC Cordatus Loan Fund DAC	·			Morgan Stanley Home Equity L 5.640% due 25/04/2037	oan Trus 25		119	0.01
Accunia European CLO DAC 4.915% due 15/07/2030 €	487	486	0.04	4.782% due 15/08/2032	10,300		0.01	Morgan Stanley Mortgage Loan 6.000% due 25/04/2037	n Trust 2,26	6	740	0.05
ACE Securities Corp. Home Equ 5.690% due 25/10/2036 \$	ity Loan 1 1,854	Trust 621	0.05	4.832% due 17/06/2032 4.852% due 26/08/2032	1,300 500	1,284 494	0.09	6.010% due 25/04/2037 6.465% due 25/09/2046	2,26			0.05 0.01
5.690% due 25/12/2036 5.750% due 25/07/2036 5.750% due 25/02/2027	408 100	97 70	0.01	Dryden Euro CLO DAC 4.752% due 15/05/2032 4.862% due 15/05/2034	576 299		0.04 0.02	Nomura Home Equity Loan, Inc 6.532% due 25/10/2036	15			Trust 0.00
5.750% due 25/02/2037 5.770% due 25/01/2037 6.445% due 25/11/2033	2,756 6,819 685	1,055 3,325 605	0.08 0.24 0.04	Fieldstone Mortgage Investment		7,319		NovaStar Mortgage Funding Tr 5.770% due 25/06/2036	8	80		0.00
0.445 /0 due 25/11/2055	003	003	0.04	0.250 /0 duc 25/ 12/2033	J, ZJ I	פונ, ו	0.55	5.770% due 25/09/2036 5.790% due 25/05/2036	14 25			0.00

DESCRIPTION	PAR (000S)	FAIR % OI VALUE NE (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S) AS	% OF NET SSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Oak Hill European Credit Par		2045 024	5.750% due 25/06/2037 \$ 6.145% due 25/06/2035	133 € 2.253		0.01	SHORT-TERM INSTI			
4.723% due 20/01/2032 OCP Euro CLO DAC	€ 2,8/3 €	2,845 0.21	6.470% due 25/09/2037	7,573).34	EUROPEAN STABILIT	Y MECHANIS	M TREASURY	BILLS
4.785% due 15/01/2032	3,566	3,548 0.26	Specialty Underwriting & Res 5.770% due 25/09/2037	idential Fina 64		0.00	25/01/2024 (d)(e)	€ 1,700	€ 1,696	0.12
Option One Mortgage Loan 5.570% due 25/07/2036	Trust \$ 10.280	4.299 0.31	St. Paul's CLO DAC				GERMANY TREASUR	Y BILLS		
5.650% due 25/04/2037 5.690% due 25/01/2037	13,110	6,691 0.48 126 0.01	4.745% due 17/07/2030 € Structured Asset Investment	1,491 Loan Trust	1,478 ().11	3.604% due 20/03/2024 (d)(e)	1.690	1.677	0.12
5.800% due 25/04/2037	679	293 0.02	5.620% due 25/09/2036 \$	20	18 (3.651% due	,	,	
Palmer Square European Loa 4.685% due 15/10/2031	an Funding DA € 5,127	c 5.045 0.36	Structured Asset Securities Co 7.220% due 25/04/2031	orp. Mortgag 1,879	ge Loan Trus 1,704 (21/02/2024 (d)(e) 3.655% due	7,360	7,324	0.53
Palmerston Park CLO DAC	•	.,	Toro European CLO DAC 4.705% due 15/10/2030 €	890	884 (0.06	20/03/2024 (d)(e) 3.677% due	9,500	9,428	0.68
4.625% due 18/04/2030 Park Place Securities, Inc. As	947	943 0.07	4.885% due 15/07/2030	560	561 (0.04	20/03/2024 (d)(e)	8,120	8,059	0.58
Pass-Through Certificates			4.908% due 12/01/2032 Voya Euro CLO DAC	9,200	9,127 (0.66			26,488	1.91
6.205% due 25/08/2035 Purple Finance CLO DAC	\$ 355	312 0.02	4.715% due 15/10/2030	3,644 _	3,611 (0.26	JAPAN TREASURY BI	LLS		
4.993% due 20/04/2032	€ 1,200	1,187 0.09		_	202,231 14	1.58	(0.305)% due 09/01/2024 (d)(e)	¥ 2.497.000	16.034	1.16
Renaissance Home Equity Lo 5.879% due 25/06/2037	san Trust \$ 3,494	868 0.06	SOVEREIGN ISSUES				(0.271)% due	, . ,	,	
7.238% due 25/09/2037	210	81 0.01	France Government Internation		0.721 (70	09/01/2024 (d)(e) (0.269)% due	7,314,000	46,966	3.38
7.270% due 25/09/2037 Residential Asset Mortgage	141 Products Trust	105 0.01	0.000% due 25/03/2024 (d) Mexico Government Internati	9,800 ional Bond	9,721 ().70	09/01/2024 (d)(e) (0.260)% due	35,000	225	0.02
6.415% due 25/10/2035	3,000	2,257 0.16	2.750% due		1 422 (10	09/01/2024 (d)(e)	34,000	218	0.01
Residential Asset Securities 5.730% due 25/11/2036	Corp. Trust 659	548 0.04	27/11/2031 (f) MXN 4.000% due	30,330	1,432 (). 10	T. 161		63,443	4.57
6.430% due 25/01/2036	3,300	2,722 0.20	30/11/2028 (f)	75,426	3,943 ().29	Total Short-Term Instrur	nents	91,627	6.60
Rockford Tower Europe CLO 4.968% due 20/12/2031	DAC € 521	517 0.04	Russia Government Internation 2.875% due				Total Transferable Sec	urities	€ 1,698,144	122.41
Securitized Asset-Backed Re			04/12/2025 ^ € Ukraine Government Internat	4,000	3,640 (0.26		SHARES		
5.650% due 25/07/2036 5.790% due 25/07/2036	\$ 187 183	59 0.00 57 0.00	7.750% due 01/09/2025 \$	6,500	1,759 (0.13	COLLECTIVE INVEST		r.c	
5.950% due 25/07/2036	157	49 0.00		_	20,495 1	.48	PIMCO Funds: Global	MENT SCHEM	IES .	
5.970% due 25/03/2036 5.970% due 25/05/2036	2,976 645	1,650 0.12 306 0.02		SHARES			Investors Series plo	:-		
Segovia European CLO DAC			COMMON STOCKS				PIMCO European High Yield Bond			
4.745% due 18/01/2031 4.873% due 20/07/2032	€ 237 2,000	235 0.02 1,975 0.14	FINANCIALS Corestate Capital Holding				Fund (g)	1,494,064	16,898	1.22
SLM Student Loan Trust 6.252% due 25/03/2026	\$ 13,052	11.607.004		1,265,902 _	0 (0.00	EXCHANGE-TRADED	FUNDS		
Soundview Home Loan Trust		11,697 0.84	REAL ESTATE				PIMCO ETFs plc - PIM Euro Short Maturit			
4.350% due 25/04/2035 5.580% due 25/02/2037	1,650 257	1,472 0.11 64 0.00	Sunac Services	1.062.012	40.4	2.02	UCITS ETF (g)	1,198,900	118,616	8.55
5.650% due 25/02/2037 5.650% due 25/02/2037	380	96 0.01	Holdings Ltd.	1,862,913 _		0.03 0.03	Total Investment Fund	ls	€ 135,514	9.77
				_	.01					

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
COM	3.600%	29/12/2023	02/01/2024	€ 133,900	Land Brandenburg 0.010% due 26/06/2028	€ (80.782)	€ 133.900	€ 133.954	9.66
FICC	2.600	29/12/2023	02/01/2024	\$ 4.501	Landesbank Baden-Wuerttemberg 0.010% due 08/04/2025 U.S. Treasury Notes	(57,106)	u 1557500	u 199799 1	3.00
1166	2.000	23/12/2023	02/01/2024	Ψ 4,501	4.875% due 30/11/2025	(4,156)	4,075	4,075	0.29
Total Repurcha	se Agreeme	ents				€ (142,044)	€ 137,975	€ 138,029	9.95

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures Euro-Schatz March Futures U.S. Treasury 10-Year Note March Futures U.S. Treasury 10-Year Ultra March Futures United Kingdom Long Gilt March Futures	Long Short Long Long Short	03/2024 03/2024 03/2024 03/2024 03/2024	204 3,569 1,006 662 21	€ 845 (2,206) 3,493 3,309 (170)	0.06 (0.16) 0.25 0.24 (0.01)
				€ 5,271	0.38
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 5,271	0.38

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

SOVERFIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

				Unrealised	
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 13,000	€ (116)	(0.01)
AT&T, Inc.	1.000	20/06/2026	2,400	(17)	0.00
AT&T, Inc.	1.000	20/06/2028	1,100	16	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2025	200	3	0.00
General Electric Co.	1.000	20/06/2026	8,700	66	0.00
				€ (48)	(0.01)

T SWAPS ON CREDIT INDICES	

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-39 5-Year Index	5.000%	20/12/2027	\$ 686	€ 47	0.01
CDX.HY-41 5-Year Index	5.000	20/12/2028	16,830	716	0.05
CDX.IG-41 5-Year Index	1.000	20/12/2028	36,900	181	0.01
				€ 944	0.07

INTEREST RATE SWAPS

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 2,300	€ 343	0.02
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	900	91	0.01
Receive(3)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	5,300	(346)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	¥ 5,164,600	863	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.868	05/05/2032	\$ 15,100	(1,787)	(0.13)
Pay	1-Day USD-SOFR Compounded-OIS	2.040	25/05/2032	7,800	(811)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	2.068	11/05/2032	15,400	(1,600)	(0.12)
Pay	1-Day USD-SOFR Compounded-OIS	2.153	18/05/2032	15,400	(1,482)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	39,900	3,180	0.23
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,085	(99)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	2,600	(60)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	14/06/2033	9,700	(177)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	2,800	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	7,600	(79)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	40,200	(530)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	5,000	(57)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	12,200	(60)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	194,100	(2,417)	(0.17)
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.500 3.500	21/06/2033	8,100	(20)	0.00
	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.525	20/12/2033 02/03/2030	248,300 1,800	(364) (16)	(0.03) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	4,600	40	0.00
Pay Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,200	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,300	21	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,500	26	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	74,000	(1,094)	(0.08)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	302,700	(949)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	15/03/2030	46,000	1,048	0.08
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	67	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,200	(21)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	4,700	`93 [°]	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	5,000	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	8,500	99	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	1,200	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	2,300	53	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,200	(27)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	700	63	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	1,200	(29)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	2,200	(56)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	700	67	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	700	68	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	4,700	144	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	2,400	(78)	(0.01)
Pay .	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	4,500	190	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	2,200	(84)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	2,100	110	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,100	113	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.200 4.220	18/10/2033	1,800	100 126	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	2,200 1,100	64	0.01
Pay Receive	1-Day USD-SOFR Compounded-OIS	4.250	23/10/2033 22/11/2033	2,200	(118)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	1,100	66	0.00
i uy	1 Day ODD DOTA Compounded OD	7.233	2311012033	1,100	00	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay Pay	1-Day USD-SOFR Compounded-OIS	4.393%	25/10/2033	\$ 1,100	(Depreciation) € 78	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	1,100	82	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	1,300	98	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	2,200	168	0.01
Pay	1-Year BRL-CDI	9.874	02/01/2026	BRL 10,600	(8)	0.00
Pay	1-Year BRL-CDI	9.899	02/01/2026	5,400	(3)	0.00
Pay	1-Year BRL-CDI	9.939	02/01/2026	9,200	(4)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.998 10.037	04/01/2027 04/01/2027	15,500 4,200	(1) 1	0.00 0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	17,100	2	0.00
Pay	1-Year BRL-CDI	10.052	02/01/2026	21,000	(3)	0.00
Pay	1-Year BRL-CDI	10.085	02/01/2026	20,900	(1)	0.00
Pay	1-Year BRL-CDI	10.090	04/01/2027	32,200	10	0.00
Pay	1-Year BRL-CDI	10.105	02/01/2026	20,700	0	0.00
Pay	1-Year BRL-CDI	10.138	04/01/2027	8,000	4	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 23,100	330	0.02
Pay	3-Month EUR-EURIBOR	0.500	09/02/2024	€ 115,000	(289)	(0.02)
Pay ⁽³⁾	3-Month EUR-EURIBOR	3.150	30/01/2025	667,700	(745)	(0.05)
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.360 8.380	07/08/2028 04/08/2028	ZAR 26,500 11,700	21 10	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.400	07/08/2028	26,500	23	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	12,600	11	0.00
Pay	3-Month ZAR-JIBAR	8.410	04/08/2028	28,300	25	0.00
Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	7,900	7	0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	10,100	9	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	11,800	11	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	37,700	35	0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	12,000	11	0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	15,200	14	0.00
Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.428 8.460	31/07/2028 01/08/2028	25,100 25,700	23 26	0.00 0.00
Pay Pay	3-Month ZAR-JIBAR	8.460 8.460	02/08/2028	26,100	26 26	0.00
Pay	3-Month ZAR-JIBAR	8.464	02/08/2028	26,100	26	0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	12,000	14	0.00
Pay	3-Month ZAR-JIBAR	8.550	03/08/2028	24,200	28	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 13,200	239	0.02
Receive(3)	6-Month EUR-EURIBOR	0.830	09/12/2052	€ 26,700	1,401	0.10
Pay	6-Month EUR-EURIBOR	1.520	07/07/2027	9,600	(397)	(0.03)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	40,400	(4, 173)	(0.30)
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.760	03/01/2029	1,800	(24)	0.00
Receive	6-Month EUR-EURIBOR	2.880 2.890	19/12/2028	2,600	(48)	0.00 0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.890	22/12/2033 29/12/2033	2,100 1,400	(65) (47)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	3,100	(61)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	1,700	(38)	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	2,200	(82)	(0.01)
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	1,800	(70)	(0.01)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	293,450	16,980	1.22
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	1,300	(59)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	1,000	(50)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	1,600	(83)	(0.01)
Receive	6-Month EUR-EURIBOR	3.179 3.250	29/11/2028	1,300	(40)	0.00 0.42
Pay ⁽³⁾ Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.250	20/03/2029 06/11/2033	563,000 1,600	5,818 (95)	(0.01)
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,200	(41)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	2,600	(88)	(0.01)
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	1,600	108	0.01
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	800	(51)	0.00
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	1,700	(111)	(0.01)
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	2,700	122	0.01
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	11,300	(180)	(0.01)
Pay	28-Day MXN-TIIE	8.300	16/06/2028	MXN 20,600	(6)	0.00
Pay	28-Day MXN-TIIE	8.444	25/07/2028	48,100	(20)	0.00
Pay Pay	28-Day MXN-TIIE	8.471 8.512	26/07/2028	24,200 36,400	(9) (10)	0.00 0.00
ay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.512 8.550	24/07/2028 27/07/2028	36,400 12,300	(10) (2)	0.00
Pay	28-Day MXN-TIIE	8.556	27/07/2028	73,000	(13)	0.00
Pay	28-Day MXN-TIIE	8.600	31/07/2028	23,500	0	0.00
Pay	28-Day MXN-TIIE	8.620	28/07/2028	12,000	Ö	0.00
Pay	28-Day MXN-TIIE	8.636	28/07/2028	23,800	Ö	0.00
Pay	28-Day MXN-TIIE	8.640	28/07/2028	4,800	0	0.00
Pay	28-Day MXN-TIIE	8.650	28/07/2028	12,100	0	0.00
Pay .	28-Day MXN-TIIE	8.660	28/07/2028	11,900	0	0.00
Receive	CPTFEMU	2.500	15/01/2025	€ 68,100	(64)	0.00
					€ 13,466	0.97
otal Centr	ally Cleared Financial Derivative Instruments				€ 14,362	1.03
	•					

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

Schedule of Investments Euro Income Bond Fund (cont.)

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
ВОА	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	700	€ (3)	€ (3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	700	(3)	(1)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	1,200	(5)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,400	(10)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	1,200	(5)	0	0.00
601/	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,400	(10)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	2,300	(9)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	2,300	(9)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	1,000	(4)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	1,600	(5)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	1,000	(4)	(3)	0.00
ΓΛD	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	1,600	(5)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	1,300	(5)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	1,300	(6)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550 3.723	16/01/2024 16/01/2024	1,100 1,300	(4) (5)	(13)	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Pay	3.723	08/01/2024	1,300	(6)	(2) 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	1,100	(4)	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,300	(8)	(6)	0.00
GLIVI	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,200	(4)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	2,300	(9)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	2,300	(11)	(22)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	2,300	(11)	(27)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	2,300	(10)	(34)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	2,300	(8)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,200	(5)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	2,300	(9)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	2,300	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	2,300	(11)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	2,600	(5)	(8)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	2,600	(5)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	1,200	(5)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	1,300	(5)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	1,200	(5)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,100	(5)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	1,200	(5)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	1,300	(5)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	1,200	(5)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,100	(5)	. 0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	1,600	(6)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	2,200	(7)	(31)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	1,600	(6)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	2,200	(7)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	2,500	(11)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	1,200	(5)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,100	(5)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	2,500	(11)	(40)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	2,500	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	1,200	(5)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,100	(5)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	2,500	(11)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,500	(6)	(4)	0.00
IIAC	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	1,500	(6)	(2)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	3.344 3.744	18/01/2024 18/01/2024	1,200 1,200	(5) (5)	(5) (2)	0.00 0.00
	rut - OTC TO-Teat IIItelest Nate 3Wdp	2-MOULUL O3D-FIDOV	ı ay	J./44	10/01/2024	1,200			
							€ (361)	€ (393)	(0.03)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE	E. SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)
CILEDII DEI AGEI SWAI 5 ON COM GIANI	-, SOVEREIGH AND C.S. MONICH AL 1550ES SELETROTECTION

Counterparty	/ Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
GST	ADLER Real Estate AG	5.000%	20/12/2026	€ 1,200	€ (6)	€ (207)	€ (213)	(0.01)	-

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
ounterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Asse
PS	01/2024	AUD 567	€ 342	€ 0	€ (9)	€ (9)	0.00
	01/2024	€ 27,631	\$ 30,219	5	(286)	(281)	(0.0)
	01/2024 01/2024	£ 1,040 \$ 16,606	€ 1,206 15,233	6 203	0	6 203	0.0
	01/2024	178	ZAR 3,304	203	0	203	0.0
	02/2024	TWD 493	\$ 16	0	(1)	(1)	0.0
	03/2024	1,267	41	0	(1)	(1)	0.0
	03/2024	\$ 176	IDR 2,719,663	0	O O	O O	0.0
C	01/2024	DKK 743	€ 100	0	0	0	0.0
	01/2024	€ 5,285	\$ 5,785	0	(49)	(49)	0.0
	01/2024	¥ 54,300	€ 346	0	(2)	(2)	0.0
	01/2024 01/2024	\$ 14,632 1,473	13,484 TRY 44,155	241 3	0	241	0.0
	02/2024	TRY 59	\$ 44,155 \$ 2	0	(1) 0	2	0.0
	02/2024	\$ 2,402	TRY 73,239	2	(8)	(6)	0.0
	03/2024	4,482	140,627	0	(36)	(36)	0.0
	04/2024	4,520	145,688	0	(55)	(55)	0.0
K	01/2024	BRL 70,418	\$ 14,463	0	(31)	(31)	0.0
	01/2024	MXN 107,439	6,026	0	(263)	(263)	(0.0
	01/2024	\$ 17,800	€ 16,368	258	0	258	0.0
	01/2024 04/2024	5,650 14,463	MXN 103,209 BRL 71,131	378 54	0 0	378 54	0.0
	06/2024	14,403	KRW 18,727	0	0	0	0.0
M	01/2024	€ 12,574	¥ 2,029,876	467	Ŏ	467	0.0
	01/2024	4,924	\$ 5,317	0	(112)	(112)	(0.0)
	01/2024	MXN 78	4	0	0	0	0.0
	01/2024	\$ 13,986	BRL 70,459	470	0	470	0.0
	01/2024	4,698	€ 4,283	31	0	31	0.0
	01/2024 01/2024	9,404 891	MXN 164,936 TRY 27,198	265 11	0	265 11	0.0 0.0
	01/2024	173	ZAR 3,226	3	0	3	0.0
	03/2024	1,168	IDR 17,978,700	0	(1)	(1)	0.0
	03/2024	804	TRY 25,236	0	(8)	(8)	0.0
M	01/2024	£ 5,678	€ 6,552	0	0	0	0.0
	02/2024	\$ 6,855	INR 572,704	10	0	10	0.0
	02/2024	368	TRY 11,248	0	(1)	(1)	0.0
	03/2024 03/2024	CNH 934 \$ 1,422	\$ 130 IDR 21,956,651	0 2	(2) 0	(2) 2	0.0
BC .	01/2024	₹ 1,422 € 2,885	\$ 3,160	0	(25)	(25)	0.0
,	01/2024	MXN 5,043	271	0	(23)	(23)	0.0
	01/2024	\$ 2,858	€ 2,616	30	, O	30	0.0
	03/2024	TWD 2,139	\$ 68	0	(3)	(3)	0.0
	03/2024	\$ 1,735	IDR 26,743,584	0	(1)	(1)	0.0
Ί	01/2024	€ 2,517	\$ 2,716	0	(58)	(58)	0.0
	01/2024 01/2024	£ 1,049 TRY 114	€ 1,217 \$ 4	7 0	0	7 0	0.0
	01/2024	\$ 382,891	€ 348,421	1,884	0	1,884	0.0
	02/2024	¥ 302,031 4	TRY 117	0	0	0	0.0
	03/2024	2,779	IDR 42,769,560	0	(5)	(5)	0.0
_	06/2024	2	KRW 2,565	0	0	0	0.0
C	04/2024	13	MXN 236	0	(22.4)	(22.4)	0.0
L	01/2024	¥ 9,880,000	€ 63,248	0	(224)	(224)	(0.0)
X	01/2024 01/2024	CAD 3,090 £ 121,097	2,071 139,477	0	(50) (246)	(50) (246)	0.0 (0.0
	03/2024	\$ 155	IDR 2,380,042	0	(1)	(1)	0.0
G	01/2024	TRY 4,128	\$ 140	1	0	1	0.0
	01/2024	\$ 16	ZAR 313	i	0	1	0.0
	02/2024	140	TRY 4,257	0	(1)	(1)	0.0
-LOTO Financial	I Destructive Instrumen			€ 4,334	€ (1,503)	€ 2,831	0.2
ai OTC FINANCIA	Derivative Instrume	ents				€ 2,225	0.1
al Investments						€ 1,993,491	143.7
ner Current Asse	ets & Liabilities					€ (606,264)	(43.7
Assets						€ 1,387,227	100.0
ts						€ 1,387,227	100

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.

Schedule of Investments Euro Income Bond Fund (cont.)

- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Affiliated to the Fund.
- (h) Restricted Securities (31 December 2022: 0.06%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Corestate Capital Holding S.A.	22/08/2023	€ 0	€ 0	0.00
Deutsche Bank AG 2.129% due 24/11/2026	11/01/2023	2,385	2,377	0.17
Deutsche Bank AG 3.035% due 28/05/2032	29/07/2021	173	151	0.01
		€ 2,558	€ 2,528	0.18

(i) Securities with an aggregate fair value of €4,450 (31 December 2022: €Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €49,537 (31 December 2022: €41,642) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €317 (31 December 2022: €5,462) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,696,971	€ 1,173	€ 1,698,144
Investment Funds	135,514	0	0	135,514
Repurchase Agreements	0	137,975	0	137,975
Financial Derivative Instruments ⁽³⁾	(1,531)	23,389	0	21,858
Totals	€ 133,983	€ 1,858,335	€ 1,173	€ 1,993,491

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 1,098,581	€ 1,860	€ 1,100,441
Investment Funds	134,815	0	0	134,815
Repurchase Agreements	0	120,458	0	120,458
Financial Derivative Instruments ⁽³⁾	3,623	(5,077)	0	(1,454)
Totals	€ 138,438	€ 1,213,962	€ 1,860	€ 1,354,260

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	3.200%	28/09/2023	TBD ⁽¹⁾	€ (321)	€ (324)	(0.03)
BRC	3.250	30/11/2023	TBD ⁽¹⁾	(3,754)	(3,765)	(0.27)
JML	2.250	14/11/2023	TBD ⁽¹⁾	(179)	(179)	(0.01)
Total Reverse Repurchase Agreements					€ (4,268)	(0.31)

Davidala fau

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
BOA	€ (4)	€ 0	€ (4)	€ 149	€ (272)	€ (123)	
BPS	(117)	0	(117)	275	(290)	(15)	
BRC	95	0	95	175	0	175	
CBK	361	(290)	71	(16)	0	(16)	
FAR	(26)	0	(26)	N/A	N/A	N/A	
GLM	1,014	(643)	371	(3,563)	3,382	(181)	
GST	(221)	317	96	(289)	328	39	
JPM	(74)	0	(74)	(2,314)	1,752	(562)	
MBC	(22)	0	(22)	3,869	(3,429)	440	
MYC	(82)	0	(82)	N/A	N/A	N/A	
MYI	1,828	(3,757)	(1,929)	(128)	0	(128)	
RBC	N/A	N/A	N/A	(168)	0	(168)	
RYL	(224)	(40)	(264)	83	0	83	
SCX	(297)	0	(297)	(42)	0	(42)	
SSB	N/A	N/A	N/A	428	(272)	156	
UAG	(6)	0	(6)	65	0	65	

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	54.60	60.94
Transferable securities dealt in on another regulated market*	67.81	19.96
Other transferable securities	0.00	0.44
Investment funds	9.77	9.96
Repurchase agreements	9.95	8.90
Financial derivative instruments dealt in on a regulated market	0.38	0.20
Centrally cleared financial derivative instruments	1.03	(0.20)
OTC financial derivative instruments	0.16	(0.11)
Reverse repurchase agreements	(0.31)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.88	2.26
Corporate Bonds & Notes	29.42	43.78
Convertible Bonds & Notes	0.07	0.11
U.S. Government Agencies	47.18	6.78
U.S. Treasury Obligations	1.15	N/A
Non-Agency Mortgage-Backed Securities	21.02	3.46
Asset-Backed Securities	14.58	11.18
Sovereign Issues	1.48	1.15
Common Stocks	0.03	N/A
Short-Term Instruments	6.60	12.62
Investment Funds	9.77	9.96
Repurchase Agreements	9.95	8.90
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.38	0.20
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.02)
Credit Default Swaps on Credit Indices — Sell Protection	0.07	0.16
Interest Rate Swaps	0.97	(0.34)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.03)	(0.24)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.02)
Forward Foreign Currency Contracts	0.20	0.15
Other Current Assets & Liabilities	(43.70)	(0.09)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERRADIE CECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION 5.0000/, dup. 01/02/2054		PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES CORPORATE BONDS & NOTE	S			6.000% due 01/02/2054	\$ 10	,500 €	70,528	7.63	Ripon Mortgages PLC 5.920% due 28/08/2056	£ 0€	0	0.00
BANKING & FINANCE				U.S. TREASURY OBLIGATION	ΛIC				RMAC Securities PLC	172	100	0.00
AMCO - Asset Management Co.				U.S. Treasury Inflation Protecte		curitio	s (d)		5.489% due 12/06/2044 Silverstone Master Issuer PLC	172	190	0.02
4.625% due 06/02/2027 € Banco BPM SpA	500 €	514	0.06	0.125% due 15/07/2024		518	461	0.05	5.510% due 21/01/2070	1,516	1,744	0.19
3.750% due 27/06/2028	300	308	0.03	0.125% due 15/01/2032 0.500% due 15/01/2028		,885 ,996	3,091 1.710		Stratton Mortgage Funding PLO 5.920% due 12/12/2043	I 1,394	1,598	0.17
Banco di Desio e della Brianza S 4.000% due 13/03/2028	5 pA 1,600	1,648	0.18	1.125% due 15/01/2033 1.375% due 15/07/2033	4	,958 ,382	4,249 5,606		6.069% due 25/09/2051 6.120% due 12/03/2052	245 172		0.03
Barclays PLC 5.829% due 09/05/2027 \$	•	1,736		1.625% due 15/10/2027		1,681 _		2.30	Structured Asset Mortgage Inv 5.970% due 19/07/2035		rust	0.02
Credit Suisse Schweiz AG 3.390% due 05/12/2025 €	1,100	1,102	0.12	NON-AGENCY MORTGAGE-	ВАС	- KED S	,		Thornburg Mortgage Securities 6.110% due 25/09/2043	, ,		0.00
Federation des Caisses Desjardi	-		0.20	Alba PLC					Towd Point Mortgage Funding	PLC		
3.250% due 18/04/2028 Hamburg Commercial Bank AG	2,600	2,635	0.29		€	180	174	0.02	6.570% due 20/05/2045 Tower Bridge Funding PLC	£ 3,117	3,602	0.39
4.875% due 17/03/2025 Jyske Realkredit A/S	150	151	0.02		£	774	898	0.10	0.000% due 20/01/2066 (a) 5.940% due 20/12/2063	1,800 99	2,081 113	0.22
1.000% due 01/10/2050 DKK 1.000% due 01/10/2053	12 0		0.00	Barley Hill PLC 6.118% due 27/08/2058		76	88	0.01	Tudor Rose Mortgages			
1.500% due 01/10/2050	3	0	0.00	Bear Stearns Adjustable Rate N 5.142% due 25/07/2033	/lortg	gage Ti 3		0.00	5.820% due 20/06/2048 Twin Bridges PLC	1,029	1,181	0.13
2.000% due 01/10/2050 Liberty Mutual Group, Inc.	16	2	0.00	Brants Bridge PLC	Þ	3	3	0.00	5.880% due 12/09/2055	2,321	2,657	
3.625% due 23/05/2059 €	1,600	1,566	0.17	6.120% due 14/06/2066	f 3	,258	3,753	0.41	5.990% due 01/12/2055 6.432% due 15/05/2056	606 1,500 _	694 1,735	0.07 0.19
National Bank of Canada 3.500% due 25/04/2028	100	102	0.01	Canada Square Funding PLC 6.000% due 17/06/2058	1	,451	1,667	0.18		_	42,121	4.56
Nordea Kredit Realkreditaktiese	elskab			6.070% due 17/01/2059 6.170% due 17/06/2058	1	,760 292	2,019	0.22 0.04	ASSET-BACKED SECURITIES			
1.000% due 01/10/2050 DKK 1.500% due 01/10/2050	0		0.00	Charter Mortgage Funding PLC		232	330	0.04	Accunia European CLO DAC			
2.000% due 01/10/2047 2.000% due 01/10/2050	0 19		0.00	5.796% due 16/01/2057		54	62	0.01	4.895% due 15/10/2030 4.915% due 15/07/2030	€ 81 426		0.01
Nykredit Realkredit A/S	19	2	0.00	Cheshire PLC 6.120% due 20/08/2045	1	,115	1,285	0.14	Ares European CLO DAC	420	720	0.03
1.000% due 01/10/2050 1.000% due 01/10/2053	0 10		0.00	Credit Suisse First Boston Mort	gage	e-Back	ed		4.625% due 15/10/2030 4.843% due 20/04/2032	190 1,000		0.02
1.500% due 01/10/2047	1	0	0.00	Pass-Through Certificates 4.858% due 25/07/2033	\$	3	2	0.00	5.122% due 21/10/2033	1,100	1,089	
1.500% due 01/10/2050 1.500% due 01/10/2053	0		0.00	Dilosk RMBS DAC	€	382	202	0.04	Asset-Backed European Securit Twenty-One BV	isation Tra	nsaction	
2.000% due 01/10/2047	0 22	0	0.00	4.863% due 20/07/2061 4.956% due 20/10/2062		,411	1,417		4.553% ďue 21/09/2031	1,412	1,416	0.15
2.000% due 01/10/2050 2.000% due 01/10/2053	0	0	0.00	Domi BV 4.815% due 15/04/2054		784	786	0.08	Aurium CLO DAC 4.635% due 16/04/2030	1,783	1,763	0.19
3.000% due 01/10/2053 3.500% due 01/10/2053	0	0	0.00	4.882% due 15/11/2052		736		0.08	Avoca CLO DAC	•	,	
5.000% due 01/10/2053	10	1	0.00	Dutch Property Finance BV 4.702% due 28/10/2059	2	.858	2.857	0.31	4.855% due 15/04/2033 Avoca Static CLO DAC	2,000	1,966	0.21
Permanent TSB Group Holdings 5.250% due 30/06/2025 €		100	0.01	4.852% due 28/04/2064	-	190	190	0.02	5.690% due 15/10/2030	1,700	1,699	0.18
Realkredit Danmark A/S	0	0	0.00	5.202% due 28/04/2050 Eurohome UK Mortgages PLC		105	104	0.01	Bain Capital Euro CLO DAC 4.733% due 20/01/2032	197	194	0.02
1.000% due 01/10/2050 DKK 1.500% due 01/10/2053	0	0	0.00	5.490% due 15/06/2044	£	100	113	0.01	Bavarian Sky S.A.			
2.000% due 01/10/2047 3.000% due 01/10/2053	0		0.00	Friary PLC 0.000% due 21/10/2071	1	,600	1,853	0.20	4.309% due 20/11/2031 BBVA Consumer Auto	1,400	1,401	0.15
SLM Student Loan Trust	_			Great Hall Mortgages PLC		•	,		0.270% due 20/07/2031	30	29	0.00
4.475% due 15/12/2033 € Sumitomo Mitsui Banking Corp.		374	0.04		€ \$	19 11		0.00	Black Diamond CLO DAC 4.853% due 20/01/2032	302	301	0.03
0.267% due 18/06/2026	900		0.09	Jubilee Place BV					4.982% due 15/05/2032	977		0.03
3.602% due 16/02/2026 UniCredit Bank Czech Republic 8	100 & Slovakia		0.01	4.985% due 17/10/2057 Jupiter Mortgage PLC	€	83	83	0.01	BlueMountain Fuji EUR CLO DA 1.050% due 15/01/2031	C 99	94	0.01
3.625% due 15/02/2026	100		0.01	6.021% due 20/07/2060		,250	1,443	0.16	4.875% due 15/01/2033	400		0.04
UniCredit SpA 3.375% due 31/01/2027	1,500	1,519	0.16	Landmark Mortgage Securities 5.539% due 17/06/2039	PLC	152	170	0.02	BNPP AM Euro CLO DAC 4.615% due 15/10/2031	246	243	0.03
5.57 5 70 ddc 5 110 112021	1,500	12,803		London Wall Mortgage Capital	PLC				Bumper BE NV/S.A.			
INDUSTRIALS				5.970% due 15/05/2051 Ludgate Funding PLC		614	704	0.08	4.576% due 23/10/2031 Bumper De S.A.	505	506	0.06
Nokia Oyj 4.375% due 21/08/2031	100	101	0.01	5.539% due 01/12/2060 5.574% due 01/01/2061		175 69		0.02 0.01	4.456% due 23/08/2032 Cairn CLO DAC	3,000	3,006	0.33
SK Hynix, Inc.				Mortimer BTL PLC					4.745% due 15/10/2031	600		0.06
1.000% due 19/01/2024 \$	200 _		0.02	0.000% due 22/12/2056 5.920% due 23/06/2053		,000, ,388,	1,157 1,592		Carlyle Global Market Strategie 4.752% due 15/11/2031	es Euro CLO 299	295 Ltd .	0.03
Total Corporate Bonds & Notes	_	13,085	1.42	Newgate Funding PLC 4.525% due 15/12/2050	€	628	616	0.07	Cars Alliance Auto Leases France 4.503% due 21/10/2038	ce 3,000	3,009	0.33
U.S. GOVERNMENT AGENCIE	ES			Pierpont BTL PLC 6.320% due 21/09/2054	£	286	330	0.04	Citizen Irish Auto Receivables 1 4.653% due 15/12/2029			0.04
Fannie Mae 4.560% due 01/08/2036	1	1	0.00	Precise Mortgage Funding PLC 6.420% due 12/12/2055		116	13/	0.01	Compartment VCL			
5.692% due 25/07/2037	5		0.00	Primrose Residential DAC		110	134	0.01	4.273% due 21/08/2029 Contego CLO DAC	1,677	1,678	0.18
Uniform Mortgage-Backed Secu 4.000% due 01/02/2054	33,850	29,012	3.14		€	292 476		0.03 0.05	4.785% due 15/01/2031	1,797	1,780	0.19
4.500% due 01/02/2054	30,000	26,344		1.07 0 70 duc 2-7/10/2001		470	7/7	0.05				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Cumulus Static CLO DAC 5.499% due 25/04/2033	€ 1,800 €	1.799	0.20	Red & Black Auto Lease France 4.556% due 27/06/2035	e € 5,900 €	5,910	0.64	Netherlands Government II 0.000% due	nternational Bo	ond	
CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030	1,687	1,668		Revocar UG 4.513% due 21/04/2036	254		0.03	15/01/2038 (b) 0.000% due	€ 27,300 €	19,326	2.09
Driver UK Multi-Compartment 5 5.847% due 25/04/2031	S.A. £ 1,600	1,850	0.20	SC Germany S.A. Compartmen 4.578% due 15/09/2037	t Consumer 1,600	1,607	0.17	15/01/2052 (b) 2.000% due 15/01/2054 2.750% due 15/01/2047	35,500 10,600 28.950	18,304 9,573 30,359	1.98 1.04 3.29
Dryden Euro CLO DAC 4.752% due 15/05/2032	€ 3,070	3,027	0.33	Silver Arrow Athlon NL BV 4.576% due 26/04/2031	533	533	0.06	4.000% due 15/01/2037 Region Wallonne Belgium	7,100	8,287	0.90
FCT CA Leasing 4.736% due 26/02/2042	1,439	1,444	0.16	Silver Arrow S.A. 4.313% due 15/09/2030	1,512	1,514	0.16	3.500% due 15/03/2043 Republic of Germany	2,000	2,021	0.22
FTA Santander Consumo 4.773% due 21/03/2036	1,555	1,558	0.17	SLM Student Loan Trust 4.475% due 15/12/2033	119	110	0.01	1.800% due 15/08/2053 (g)	1,200	1,083	0.12
Ginkgo Personal Loans 4.666% due 23/09/2044	1,600	1,605	0.17	Tikehau CLO DAC 4.844% due 04/08/2034	400	395	0.04	2.500% due 04/07/2044 4.250% due 04/07/2039	13,500 1,400	13,963 1,763	1.51
Ginkgo Sales Finance 4.576% due 25/11/2049	221	222	0.02	Toro European CLO DAC 4.812% due 15/02/2034	400	395	0.04	4.750% due 04/07/2040 Slovenia Government Inter	13,300 national Bond	17,810	1.93
Harvest CLO DAC 4.725% due 15/07/2031	300		0.03	Vesey Park CLO DAC 4.947% due 16/11/2032	2,000	1,977	0.21	0.000% due 12/02/2031 (b) 1.500% due	4,600	3,780	0.41
4.815% due 15/01/2032 4.872% due 18/11/2030	2,900 853	2,863 846	0.31	Voya Euro CLO DAC 4.715% due 15/10/2030	339		0.04	25/03/2035 (f) 3.625% due 11/03/2033	16,700 100	14,115 106	1.53 0.01
Hayfin Emerald CLO DAC 0.000% due 25/01/2037 (a)	1,800	1,800	0.20		_	81,386	8.81	Societe Du Grand Paris EPI 3.500% due 25/05/2043	c 3,300	3,360	0.36
Laurelin DAC 4.713% due 20/10/2031	380	376	0.04	SOVEREIGN ISSUES				Ville de Paris 0.010% due 02/01/2024	1 000	1 700	0.19
Madison Park Euro Funding DA 4.696% due 25/10/2030	C 1,688	1,664	0.18	Action Logement Services 3.625% due 25/05/2043	4,800	4,925	0.53	0.01076 due 02/01/2024	1,800	1,799 639,71 4	
4.715% due 15/01/2032	2,700	2,661	0.29	Austria Government Internation 0.850% due 30/06/2120	onal Bond 110	52	0.01	SHORT-TERM INSTRUME	NTS		
Man GLG Euro CLO DAC 4.645% due 15/10/2030 4.835% due 15/01/2030 5.779% due 15/10/2036	204 262 1.000		0.02 0.03 0.11	Belgium Government Internat 1.400% due 22/06/2053 3.750% due 22/06/2045	ional Bond 12,300 5,400	8,252 5,974	0.89 0.65	COMMERCIAL PAPER SGS Nederland Holding BV 4.339% due 15/01/2024	1,700	1,697	0.18
Marlay Park CLO DAC 4.705% due 15/10/2030	1,630	1,619		Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026	\$ 600	543	0.06	4.339% due 22/01/2024 4.481% due 24/01/2024	1,800 1,800	1,795 1,795	0.20
Marzio Finance SRL 4.955% due 28/02/2048	1,119	1,124	0.12	European Union 3.000% due 04/03/2053	€ 300	295	0.03		_	5,287	0.57
NovaStar Mortgage Funding Tr		170	0.02	France Government Internatio 0.500% due 25/05/2072	nal Bond 6.750	2.832	0.31	HUNGARY TREASURY BILL 10.900% due	LS		
6.175% due 25/01/2036 Oak Hill European Credit Partno 4.723% due 20/01/2032			0.02	0.750% due 25/05/2052 0.750% due 25/05/2053	9,200 17,800	5,277 10,000	0.57 1.08		UF 798,000	2,086 7,373	0.23
Palmer Square European Loan I		2,635		1.250% due 25/05/2038 1.500% due 25/05/2050	15,300 20,600	12,454 14,971	1.35 1.62	Total Transferable Securities		890,605	
0.000% due 15/05/2033 4.685% due 15/10/2031	1,100 4.866	1,097 4.789		1.750% due 25/05/2066 2.000% due 25/05/2048	14,370 14,800	10,291 12,246	1.11 1.32	Total Hansierable Securitie	_	090,003	30.33
5.589% due 15/01/2033 5.938% due 12/04/2032	3,000 277	3,015		2.500% due 25/05/2043	39,100	36,394	3.94	INVESTMENT FUNDS	SHARES		
Pony S.A. Compartment Germa 4.502% due 14/11/2032				3.000% due 25/05/2054 3.250% due 25/05/2045 4.000% due 25/10/2038	56,100 40,100 44,600	55,130 41,855 51,022	5.97 4.53 5.52	EXCHANGE-TRADED FUNI	os		
Providus CLO DAC 4.732% due 14/05/2031	984	•	0.17	4.000% due 25/04/2055 4.000% due 25/04/2060	49,600 39,450	58,616	6.34 5.11	PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (e)	384.700	38.073	4.12
Red & Black Auto Italy SRL 4.865% due 28/07/2034	1,412	1,418		4.500% due 25/04/2041	94,850	115,681	12.52	Total Investment Funds	€	38,073	

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.650%	29/12/2023	02/01/2024	€ 50,700	Bpifrance SACA 3.000% due 10/09/2026	€ (51,761)	€ 50,700	€ 50,721	5.48
FICC	2.600	29/12/2023	02/01/2024	\$ 1,805	U.S. Treasury Notes 4.875% due 30/11/2025	(1,667)	1,634	1,634	0.18
Total Repurcha	se Agreeme	ents				€ (53,428)	€ 52,334	€ 52,355	5.66

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	131	€ 183	0.02
Euro-BTP Italy Government Bond March Futures	Long	03/2024	3	9	0.00
Euro-Bund 1Ó-Year Bond March Futures	Short	03/2024	109	(277)	(0.03)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	1,944	9,930	1.07

Schedule of Investments Euro Long Average Duration Fund (Cont.)

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	22	€ (58)	(0.01)
Euro-Schatz March Futures	Short	03/2024	1,498	(779)	(0.08)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	595	(847)	(0.09)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	1,074	(1,760)	(0.19)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	570	1,354	0.15
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	342	753	0.08
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	215	(1,002)	(0.11)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	107	(659)	(0.07)
				€ 6,847	0.74
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 6,847	0.74

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN	AND U.S. MUNICIPAL ISSUES - SEI	LL PROTECTION	(1)		
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
British Telecommunications PLC	1.000%	20/12/2028	€ 100	€ 1	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.500%	20/03/2026	£ 15,000	€ 202	0.02
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	\$ 1,100	51	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	5,300	(443)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	6,300	247	0.03
Pay	1-Day USD-SOFR Compounded-OIS	4.611	31/10/2025	49,900	297	0.03
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 9,500	(655)	(0.07)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	72,000	3,006	0.32
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2039	19,800	1,134	0.12
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2044	4,800	333	0.04
Receive(3)	6-Month EUR-EURIBOR	3.250	20/03/2029	20,200	(502)	(0.05)
Pay	6-Month EUR-EURIBOR	3.345	04/04/2044	5,300	373	0.04
					€ 4,043	0.44
Total Centra	ally Cleared Financial Derivative Instruments				€ 4,044	0.44

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN O	PTIONS								
INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950%	15/09/2025	16,000	€ (181)	€ (338)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	16,000	(181)	(79)	(0.01)
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	4,500	(53)	(89)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	4,500	(54)	(21)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	9,800	(115)	(181)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	9,800	(115)	(49)	(0.01)
							€ (699)	€ (757)	(0.08)

⁽¹⁾ Notional Amount represents the number of contracts.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Asset
AZD	01/2024	€ 557	\$ 600	€ 0	€ (14)	€ (14)	0.00
BOA	01/2024	\$ 100	MXN 1,702	0	0	0	0.00
	02/2024	34	CNY 243	0	0	0	0.00
	03/2024	CNH 35,256	\$ 4,904	0	(68)	(68)	(0.01)
	06/2024	KRW 3,175,239	2,441	0	(28)	(28)	0.00
PS	01/2024	€ 1,167	1,274	0	(14)	(14)	0.00
	01/2024	£ 205	€ 238	1	, O	` 1 [′]	0.00
	01/2024	HUF 183,844	\$ 523	0	(8)	(8)	0.00
	01/2024	KRW 65,689	50	0	(1)	(1)	0.00
	01/2024	\$ 1,232	BRL 6,014	6	0	6	0.00
	01/2024	5,770	€ 5,321	99	0	99	0.01
	01/2024	2	HUF 660	0	0	0	0.00
	01/2024	100	IDR 1,546,618	0	0	0	0.00
	01/2024	2,240	ZAR 41,523	25	0	25	0.00
	02/2024	61	CNY 434	0	0	0	0.00
BRC	01/2024	KRW 129,230	\$ 100	0	0	0	0.00
	01/2024	\$ 2,584	€ 2,336	0	(3)	(3)	0.00
	01/2024	1,282	MXN 22,499	36	0	36	0.00
	01/2024	99	ZAR 1,849	2	0	2	0.00
	03/2024	CNY 124	\$ 18	0	0	0	0.00
- DIV	03/2024	\$ 1,349	IDR 20,976,731	10	0	10	0.00
BK	01/2024 01/2024	BRL 5,768	\$ 1,185	0	(2)	(2)	0.00
		HUF 71,161	203 100	0	(2) 0	(2) 0	0.00
	01/2024 03/2024	IDR 1,542,854 CNY 12,996	1,833	0	(8)	(8)	0.00 0.00
	03/2024	ILS 146	40	0	0	(6)	0.00
	03/2024	\$ 100	IDR 1,543,250	0	0	0	0.00
	04/2024	1,185	BRL 5,826	4	0	4	0.00
	06/2024	KRW 2,030,924	\$ 1,579	0	(1)	(1)	0.00
DUB	01/2024	CAD 2,038	€ 1,389	Ö	(9)	(9)	0.00
	01/2024	KRW 64,985	\$ 50	0	0	0	0.00
GLM	01/2024	€ 1,251	¥ 201,891	46	0	46	0.01
	01/2024	1,787	\$ 1,930	0	(41)	(41)	0.00
	01/2024	£ 5,056	€ 5,891	58	, O	58	0.01
	01/2024	\$ 1,265	MXN 21,907	21	0	21	0.00
	01/2024	1,267	ZAR 23,670	23	0	23	0.00
PM	01/2024	£ 874	€ 1,009	0	0	0	0.00
	01/2024	HUF 333,175	\$ 950	0	(11)	(11)	0.00
	01/2024	\$ 150	IDR 2,308,050	0	0	0	0.00
	01/2024	50	KRW 64,807	0	0	0	0.00
	02/2024	1,850	BRL 9,072	13	0	13	0.00
	03/2024	CNH 839	\$ 116	0	(2)	(2)	0.00
ADC	06/2024	KRW 64,252	50	0	0	0	0.00
ИВC	01/2024	€ 1,008 ¢ 26,701	f 869	0	(5)	(5)	0.00
AVI	01/2024	\$ 36,701	€ 33,522 \$ 3.193	305 0	0	305	0.03
MYI	01/2024 01/2024	€ 2,932 HUF 207,592	\$ 3,193 590	0	(42) (9)	(42)	0.00 0.00
	01/2024	\$ 1,140	€ 1,044	13	0	(9) 13	0.00
	02/2024	36	CNY 254	0	0	0	0.00
	03/2024	100	IDR 1,549,650	1	0	1	0.00
RBC	03/2024	TWD 14,472	\$ 468	0	(11)	(11)	0.00
CX	01/2024	CAD 10,471	€ 7,045	0	(143)	(143)	(0.02
	01/2024	£ 24,476	28,193	2	(49)	(47)	(0.01
	01/2024	\$ 696	MXN 12,224	20	0	20	0.00
	03/2024	CNY 7,680	\$ 1,086	0	(2)	(2)	0.00
	03/2024	TWD 128,186	4,122	Ö	(113)	(113)	(0.01
	03/2024	\$ 880	IDR 13,653,162	5	0	5	0.00
	03/2024	1,225	INR 102,444	2	0	2	0.00
SSB	03/2024	TWD 39,748	\$ 1,291	0	(24)	(24)	0.00
	03/2024	\$ 1,463	INR 122,308	2	0	2	0.00
ΠΔG	01/2024	104	MXNI 1.837	3	0	3	0.00

Total Investments	€ 991,235	107.28
Other Current Assets & Liabilities	€ (67,266)	(7.28)
Net Assets	€ 923,969	100.00

1,834 97,446

2 3 2

€ 699

0

0

€ (610)

3

89

(668)

€

€

0.00

0.00

0.01

(0.07)

INR

MXN

104 1,165

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) When-issued security.

UAG

- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.

Total OTC Financial Derivative Instruments

(d) Principal amount of security is adjusted for inflation.

01/2024

03/2024

Annual Report 31 December 2023 385 See Accompanying Notes

Schedule of Investments Euro Long Average Duration Fund (Cont.)

- (e) Affiliated to the Fund.
- (f) Security with an aggregate fair value of €10,903 (31 December 2022: €Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (g) Security with an aggregate fair value of €84 (31 December 2022: €Nil) and cash of €Nil (31 December 2022: €190) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Cash of €743 (31 December 2022: €Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of €20,472 (31 December 2022: €4,192) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 888,522	€ 2,083	€ 890,605
Investment Funds	38,073	0	0	38,073
Repurchase Agreements	0	52,334	0	52,334
Financial Derivative Instruments ⁽³⁾	9,008	1,215	0	10,223
Totals	€ 47,081	€ 942,071	€ 2,083	€ 991,235

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 103,959	€ 0	€ 103,959
Investment Funds	4,940	0	0	4,940
Repurchase Agreements	0	1,500	0	1,500
Financial Derivative Instruments ⁽³⁾	(7,079)	(7,962)	0	(15,041)
Totals	€ (2,139)	€ 97,497	€ 0	€ 95,358

Quetad Drices

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- 3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BRC	3.250% 3.250	13/07/2023 31/07/2023	TBD ⁽¹⁾ TBD ⁽¹⁾	€ (5,175) (5,159)	€ (5,254) (5,231)	(0.57) (0.56)
Total Reverse Repurchase Agreements					€ (10,485)	(1.13)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	€ (14)	€ 0	€ (14)	€ N/A	€ N/A	€ N/A
BOA	(96)	84	(12)	(20)	0	(20)
BPS	108	0	108	(57)	190	133
BRC	45	0	45	(84)	0	(84)
CBK	(426)	0	(426)	(44)	0	(44)
DUB	(9)	0	(9)	Ň/A	N/A	N/A
GLM	(3)	0	(3)	(46)	0	(46)
GST	(230)	0	(230)	(68)	0	(68)
JPM	N/A	N/A	N/A	(85)	0	(85)
MBC	300	(470)	(170)	3	0	3
MYC	N/A	N/A	N/A	4	0	4
MYI	(37)	0	(37)	33	0	33
RBC	(11)	0	(11)	27	0	27
RYL	Ň/A	N/A	Ň/A	(3)	0	(3)
SCX	(278)	0	(278)	(8)	0	(8)
SSB	(22)	0	(22)	167	0	167
UAG	5	0	5	5	0	5

(1) Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.69	87.44
Transferable securities dealt in on another regulated market*	11.18	7.03
Other transferable securities	0.52	N/A
Investment funds	4.12	4.49
Repurchase agreements	5.66	1.36
Financial derivative instruments dealt in on a regulated market	0.74	(6.40)
Centrally cleared financial derivative instruments	0.44	(7.11)
OTC financial derivative instruments	(0.07)	(0.16)
Reverse repurchase agreements	(1.13)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	1.42	7.89
U.S. Government Agencies	7.63	5.28
U.S. Treasury Obligations	3.94	3.51
Non-Agency Mortgage-Backed Securities	4.56	12.44
Asset-Backed Securities	8.81	10.28
Sovereign Issues	69.23	53.89
Short-Term Instruments	0.80	1.18
Investment Funds	4.12	4.49
Repurchase Agreements	5.66	1.36
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.74	(6.40)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.09)
Interest Rate Swaps	0.44	(7.02)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.33
Written Options		
Foreign Currency Options	N/A	(0.04)
Interest Rate Swaptions	(0.08)	(0.74)
Forward Foreign Currency Contracts	0.01	0.29
Other Current Assets & Liabilities	(7.28)	13.35
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0003)	(0005)	71352.13	Federation des Caisses Desjardins o	, ,		7133213		€ 1.700 €		0.89
CORPORATE BONDS & NOTES BANKING & FINANCE				0.010% due 08/04/2026 2.000% due 31/08/2026 €	900 € 900			4.800% due 15/09/2025 6.553% due 14/09/2026	400 600	360 547	0.19 0.28
American Honda Finance Corp. 6.094% due 22/11/2024	\$ 500 €	453	0.23	Hamburg Commercial Bank AG 1.375% due 27/05/2025 5.560% due 05/12/2025	1,500 600	1,458 600		Toronto-Dominion Bank 0.864% due 24/03/2027 € 3.250% due 27/04/2026	€ 1,000 900	938 905	0.49 0.47
American Tower Corp. 0.450% due 15/01/2027	€ 600		0.28	Hana Bank 0.010% due 26/01/2026	1,000	937		UniCredit Bank Czech Republic 8 3.625% due 15/02/2026	Slovaki 900	a A/S 906	0.47
1.375% due 04/04/2025 ANZ New Zealand International L 0.895% due 23/03/2027	1,100 td . 1,000	1,068	0.33	3.750% due 04/05/2026 ING Bank Australia Ltd. 4.700% due 08/12/2025 AUD	1,400	1,417		Vseobecna Uverova Banka A/S 3.500% due 13/10/2026 Wells Fargo & Co.	900	908	0.47
AyT Cedulas Cajas Fondo de Titul 3.750% due 30/06/2025	•		5	5.158% due 26/05/2025 ING Groep NV	1,200	743		1.338% due 04/05/2025 Westpac Securities NZ Ltd.	1,470	1,455	0.75
Banca Monte dei Paschi di Siena 9 2.125% due 26/11/2025	,	,	0.46	0.125% due 29/11/2025 € JAB Holdings BV	300	290		1.777% due 14/01/2026	900 _	876 87,660	0.45 45.29
2.875% due 16/07/2024 Banco BPM SpA	2,500	2,482	1.28	1.750% due 25/06/2026 Komercni Banka A/S	700	675	0.35	INDUSTRIALS			
1.500% due 02/12/2025 3.875% due 18/09/2026	500 900		0.25 0.47	0.010% due 20/01/2026 Kookmin Bank	800	750	0.39	Burberry Group PLC 1.125% due 21/09/2025	E 1,100	1,189	0.61
Banco Santander S.A. 4.734% due 21/11/2024	200	201	0.10	2.375% due 27/01/2026 Kreditanstalt fuer Wiederaufbau	1,000	984		Carrier Global Corp. 4.375% due 29/05/2025 €	£ 500	505	0.26
Banco Santander Totta S.A. 3.750% due 11/09/2026	900	916	0.47	0.375% due 09/03/2026 2.875% due 29/05/2026	600 600	605	0.30 0.31	Coca-Cola HBC Finance BV 1.000% due 14/05/2027	400	375	0.19
Bank of America Corp. 4.962% due 24/08/2025	1,600	1,607	0.83	Landesbank Baden-Wuerttemberg 2.000% due 24/02/2025 \$	1,200	1,050	0.54	Comcast Corp. 0.250% due 20/05/2027	400	367	0.19
Bank of Montreal 0.125% due 26/01/2027	1,000		0.47		1,600	1,590	0.82	DH Europe Finance SARL 0.200% due 18/03/2026	400	376	0.19
1.000% due 05/04/2026 Bank of Nova Scotia 0.010% due 14/01/2027	900		0.45	Lloyds Bank PLC 0.125% due 18/06/2026 Lloyds Banking Group PLC	900	841	0.44	Eni SpA 3.625% due 19/05/2027	300	305	0.16
Banque Federative du Credit Mut 5.720% due 26/01/2025	1,000 ruel S.A. £ 1,200	1,382		0.500% due 12/11/2025 3.500% due 01/04/2026	900 700	874 698		Haleon Netherlands Capital BV 1.250% due 29/03/2026	700	672	0.35
Barclays PLC 3.375% due 02/04/2025	£ 600	,	0.71	Lseg Netherlands BV 4.125% due 29/09/2026	400	411	0.21	Heineken NV 3.625% due 15/11/2026 JDE Peet's NV	200	203	0.10
Bendigo & Adelaide Bank Ltd. 4.020% due 04/10/2026	900		0.48	Mediobanca Banca di Credito Finan 0.500% due 01/10/2026	ziario Sp 1,000		0.48	0.000% due 16/01/2026 (a) Medtronic Global Holdings S.C.A	800	748	0.39
BNP Paribas S.A. 0.500% due 15/07/2025	1,200	1,178	0.61	Mitsubishi HC Capital UK PLC 0.250% due 03/02/2025	1,000	961	0.50	1.125% due 07/03/2027	400	378	0.20
BNZ International Funding Ltd. 0.625% due 03/07/2025	2,700	2,595		Mitsubishi UFJ Financial Group, Inc. 2.264% due 14/06/2025 3.273% due 19/09/2025	600 900	595 895		Netflix, Inc. 3.625% due 15/05/2027 Sandoz Finance BV	700	710	0.37
CaixaBank S.A. 0.375% due 03/02/2025	900	869		National Australia Bank Ltd. 5.820% due 17/06/2026 £	600		0.40	3.970% due 17/04/2027 Sartorius Finance BV	300	306	0.16
4.625% due 16/05/2027 Canadian Imperial Bank of Comm	700 ierce		0.37	National Bank of Canada	1,000		0.48	4.250% due 14/09/2026 Tesco Corporate Treasury Servic	800 es PLC	819	0.42
0.010% due 07/10/2026 0.375% due 10/03/2026 3.250% due 31/03/2027	1,000 1,000 900	944	0.48 0.49 0.47	0.125% due 27/01/2027 Nationwide Building Society	1,000	920		0.875% due 29/05/2026	1,200	1,138 8,091	0.59 4.18
Cedulas TDA Fondo de Titulizacio			0.47	4.473% due 10/11/2025 5.264% due 10/11/2026 \$	500 900		0.26 0.43	UTILITIES			
3.875% due 23/05/2025 Cie de Financement Foncier S.A.	2,800	2,816	1.45	NatWest Group PLC 0.750% due 15/11/2025 €	300		0.15	BP Capital Markets PLC 1.573% due 16/02/2027	400	382	0.20
0.375% due 09/04/2027 Citigroup, Inc.	1,000	926	0.48	7.472% due 10/11/2026 \$	700	656		Cadent Finance PLC			
6.780% due 24/05/2025 Clydesdale Bank PLC	\$ 1,700	1,543	0.80	Nomura Holdings, Inc. 2.648% due 16/01/2025	1,500	1,318	0.68	0.625% due 22/09/2024 EnBW International Finance BV	500	488	0.25
0.010% due 22/09/2026	€ 500	460	0.24		ab 13,500	1,780	0.92	3.625% due 22/11/2026 Enel Finance International NV	700	713	0.37
Commonwealth Bank of Australia 0.500% due 27/07/2026 4.928% due 09/12/2026	1,000 \$ 2,600	940 2,360	0.49		1,000	981	0.51	0.000% due 28/05/2026 (a) Fortum Oyj	600	557	0.29
Coventry Building Society 0.125% due 20/06/2026	€ 1,000		0.48	Prima Banka Slovensko A/S 4.250% due 06/10/2025	900	913	0.47	1.625% due 27/02/2026 GAS Networks Ireland	1,200	1,157	0.60
Credit Agricole Italia SpA 0.625% due 13/01/2026	900		0.44	Royal Bank of Canada 0.010% due 21/01/2027 0.625% due 23/03/2026	1,000 900	917 855		0.125% due 04/12/2024 Orsted A/S	600	580	0.30
Credit Suisse AG 5.185% due 31/05/2024	1,600	1,606		Santander UK Group Holdings PLC 6.833% due 21/11/2026 \$	400	369		3.625% due 01/03/2026 Verizon Communications, Inc.	300	302	0.15
Credit Suisse Schweiz AG 3.390% due 05/12/2025	700		0.36	Societe Generale S.A. 1.125% due 23/01/2025 €	400	389		0.875% due 08/04/2027 Vodafone Group PLC	400	374	
Deutsche Bank S.A. Espanola 3.625% due 23/11/2026	500		0.26	Sparebanken Soer Boligkreditt A/S 0.010% due 26/10/2026	900	833		0.900% due 24/11/2026	400 _	4,933	
Deutsche Boerse AG 3.875% due 28/09/2026	300		0.16	Standard Chartered PLC	1,500	1,349		Total Corporate Bonds & Notes NON-AGENCY MORTGAGE-B	ACKED-	100,684	
Deutsche Pfandbriefbank AG 6.220% due 26/04/2024	£ 1,500	1,733		Sumitomo Mitsui Banking Corp. 0.267% due 18/06/2026 €	1,000	929	0.48	Atlas Funding PLC			
DZ Bank AG Deutsche Zentral-Ger Frankfurt am Main			·	3.602% due 16/02/2026 Sumitomo Mitsui Trust Bank Ltd.	690		0.36	Barley Hill PLC	202	1,296	0.67
4.637% due 16/11/2026	€ 600	601	0.31	2.550% due 10/03/2025 \$	200	176	0.09	6.118% due 27/08/2058	382	439	0.23

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Cheshire PLC 6.120% due 20/08/2045	£ 637 €	735	0.38	Bavarian Sky UK PLC 5.818% due 20/04/2031 £	700 €	810	0.42	SOVEREIGN ISSUES			
Dilosk RMBS DAC 4.863% due 20/07/2061	€ 763	765	0.39	Black Diamond CLO DAC 4.853% due 20/01/2032 €	121	120	0.06	Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026 \$	800 €	724	0.37
Domi BV				BlueMountain Fuji EUR CLO DAC	494	491	0.25	State of North Rhine-Westpha 3.150% due 20/11/2026 €	600	610	0.32
4.775% due 15/06/2051 4.882% due 15/11/2052	90 818	90 820	0.05 0.42	4.615% due 15/07/2030 BNPP AM Euro CLO DAC				Ville de Paris 0.010% due 02/01/2024	600 _	600	0.31
Dutch Property Finance BV 4.652% due 28/04/2059	576	574	0.30	4.565% due 15/04/2031 Cairn CLO DAC	200	197	0.10		_	1,934	1.00
4.702% due 28/10/2059 Eurosail PLC	1,212	1,212	0.63	4.552% due 30/04/2031 Cars Alliance Auto Loans Germany	946	935	0.48	SHORT-TERM INSTRUMENT COMMERCIAL PAPER	S		
6.289% due 13/06/2045 Formentera Issuer PLC	£ 544	625	0.32	4.354% due 18/03/2035 Citizen Irish Auto Receivables Trus	900 t DAC	902	0.47	Banco Santander S.A.			
6.020% due 28/07/2047 Harbour Energy PLC	1,133	1,306	0.67	4.623% due 15/12/2032 Cumulus Static CLO DAC	538	541	0.28	4.045% due 06/06/2024 Bayer AG	600	590	0.31
6.020% due 28/01/2054 Hops Hill PLC	489	565	0.29	5.499% due 25/04/2033	300	300	0.16	4.279% due 30/08/2024 SGS Nederland Holding BV	800	780	0.40
6.148% due 27/05/2054	302	349	0.18	CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030	533	527	0.27	4.339% due 15/01/2024 4.339% due 22/01/2024	600 600	599 599	0.31 0.31
Kinbane DAC 4.685% due 25/09/2062	€ 1,168	1,158	0.60	Euro-Galaxy CLO DAC 4.693% due 11/04/2031	518	513	0.27	4.481% due 24/01/2024	600 _	598 3,166	0.31 1.64
Lanebrook Mortgage Transact 6.320% due 12/06/2057	tion PLC £ 459	531	0.27	FCT CA Leasing 4.736% due 26/02/2042	480	481	0.25	EUROPEAN STABILITY MECH	- ANISM TE		
Mansard Mortgages PLC 5.989% due 15/12/2049	470	535	0.28	Ginkgo Auto Loans 4.576% due 25/07/2043	500	501	0.26	3.873% due 08/02/2024 (a)(b)	110	110	0.06
Mortimer BTL PLC 0.000% due 22/12/2056	500	578	0.30	Ginkgo Personal Loans 4.666% due 23/09/2044	700	702	0.36	FRANCE TREASURY BILLS	110_	110	0.00
Precise Mortgage Funding PLO 6.126% due 16/10/2056	c 28	33	0.02	Ginkgo Sales Finance 4.576% due 25/11/2049	589	591	0.31	3.859% due 04/04/2024 (a)(b)	640	634	0.33
Residential Mortgage Securiti 6.470% due 20/06/2070	ies PLC 54	62	0.03	Harvest CLO DAC 4.566% due 26/06/2030	1,059	1,047	0.54	3.867% due 04/04/2024 (a)(b)	2,780	2,754	1.42
Rochester Financing PLC 5.920% due 18/12/2044	640	733	0.38	4.695% due 15/01/2031	782	776	0.40	(///	_	3,388	1.75
Stanlington PLC				Jubilee CLO DAC 4.575% due 15/04/2030	94	94	0.05	HUNGARY TREASURY BILLS 10.900% due			
6.170% due 12/06/2045 Stratton BTL Mortgage Fundir		825	0.43	Man GLG Euro CLO DAC 4.645% due 15/10/2030	536	533	0.28		132,000 _	345	0.18
5.951% due 20/01/2054 Stratton Mortgage Funding Pl	643 LC	740	0.38	4.835% due 15/01/2030 OCP Euro CLO DAC	105	105	0.05	JAPAN TREASURY BILLS (0.238)% due			
5.920% due 12/12/2043 6.069% due 25/09/2051	303 2,025	347 2,336	0.18 1.21	4.785% due 15/01/2032 OZLME DAC	601	598	0.31		92,000	591	0.30
Towd Point Mortgage Funding 5.891% due 20/10/2051	g PLC 1,700	1,955	1.01	4.723% due 24/08/2030 Palmer Square European Loan Fun	1,428 ding DAC	1,414	0.73		268,000	1,721	0.89
6.365% due 20/10/2051 6.570% due 20/05/2045	656 390	758 450	0.39 0.23	0.000% due 15/05/2033 4.685% due 15/10/2031	500 521	499 513	0.26 0.27		531,000	3,410	1.76
6.571% due 20/07/2045 6.690% due 20/02/2045	572 1,987	662 2,287	0.34 1.18	4.695% due 15/07/2031 4.745% due 15/04/2031	710 220	702 217	0.36 0.11	19/02/2024 (a)(b) (0.184)% due	59,000	379	0.20
Tudor Rose Mortgages 5.820% due 20/06/2048	1,276	1,465	0.76	PBD Germany Auto Lease Master S 4.576% due 26/11/2030	883		0.46		222,000	1,426	0.74
Twin Bridges PLC 6.432% due 15/05/2056	500	578	0.30	Pony S.A. Compartment German A 4.502% due 14/11/2032	uto Loan: 500		0.26	11/03/2024 (a)(b)	248,000 _	1,593 9,120	0.82 4.71
0.15270 dae 15/05/2050	_	24,809		Retail Automotive CP Germany UG 4.553% due 21/07/2034		590	0.30	SWITZERLAND TREASURY BI	LS -		
ASSET-BACKED SECURITIE	S			Revocar UG				1.625% due 29/02/2024 (a)(b) CHF	3,800	4,077	2 11
Accunia European CLO DAC 4.863% due 20/01/2031	€ 2,924	2,897	1.50	Silver Arrow S.A.	2,542	2,549	1.32	1.636% due 22/02/2024 (a)(b)	800		0.44
4.895% due 15/10/2030 Asset-Backed European Secur	202 itisation Tra	202	0.10	4.273% due 15/02/2030 4.313% due 15/09/2030	520 472	521 473	0.27 0.24		_	4,936	2.55
Twenty-One BV 4.553% due 21/09/2031	471	472	0.24	Toro European CLO DAC 4.705% due 15/10/2030	371	368	0.19	Total Short-Term Instruments	_	21,065	
Autonoria FCT 4.346% due 26/01/2043	719	719	0.37	Willow Park CLO DAC 4.805% due 15/01/2031	800	796	0.41	Total Transferable Securities	€	174,163	89.99
Bavarian Sky S.A.						25,671					
4.269% due 20/03/2030	588	289	0.30								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.650%	29/12/2023	02/01/2024	€ 12,400	Bpifrance SACA 3.000% due 10/09/2026	€ (12,736)	€ 12,400	€ 12,405	6.41
Total Repurcha	ase Agreeme	ents				€ (12,736)	€ 12,400	€ 12,405	6.41

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES Unrealised Expiration # of Appreciation/ % of Month (Depreciation) **Net Assets** Description Type Contracts 3-Month Euribor September Futures 09/2025 78 € (61) (0.03)Short 3-Month Euribor September Futures Long 09/2026 78 48 0.02 Euro-Bobl March Futures Short 03/2024 118 (221)(0.11)Euro-Schatz March Futures Short 03/2024 430 (290)(0.15)(0.27)€ (524) Total Financial Derivative Instruments Dealt in on a Regulated Market € (524) (0.27)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN A	ND U.S. MUNICIPAL ISSU	JES - SELL PROTE	CTION ⁽¹⁾		
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 1,000	€ 0	0.00
Total Centrally Cleared Financial Derivative Instruments				€ 0	0.00

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	¥ 740,000	€ 4,774	€ 16	€ 0	€ 16	0.01
BPS	01/2024	AUD 3,408	2,056	0	(49)	(49)	(0.03)
	01/2024	CHF 3,835	4,022	0	(104)	(104)	(0.05)
	01/2024	€ 643	\$ 702	0	(8)	(8)	(0.01)
	01/2024	£ 410	€ 476	2	0	2	0.00
	01/2024	HUF 18,239	\$ 52	0	(1)	(1)	0.00
	01/2024	\$ 219	€ 200	2	0	2	0.00
	01/2024	2	HUF 819	0	0	0	0.00
BRC	01/2024	€ 887	£ 769	0	0	0	0.00
	01/2024	£ 126	€ 145	0	0	0	0.00
	01/2024	\$ 377	341	0	0	0	0.00
CBK	01/2024	CHF 673	701	0	(23)	(23)	(0.01)
	01/2024	HUF 3,152	\$ 9	0	0	0	0.00
DUB	01/2024	\$ 30	CAD 41	_1	0	1	0.00
GLM	01/2024	€ 885	¥ 142,940	33	0	33	0.02
JPM	01/2024	HUF 89,152	\$ 254	0	(3)	(3)	0.00
MBC	01/2024	€ 679	£ 582	0	(7)	(7)	0.00
	01/2024	HUF 21,822	\$ 62	0	(1)	(1)	0.00
	01/2024	¥ 75,200	€ 479	0	(4)	(4)	0.00
	01/2024	\$ 14,178	12,895	64	0	64	0.03
	10/2024	DKK 13,040	1,755	.1	0	1	0.00
RBC	01/2024	€ 2,402	¥ 380,000	41	0	41	0.02
SCX	01/2024	£ 23,845	€ 27,464	0	(49)	(49)	(0.03)
UAG	01/2024	€ 241	£ 208	0	(1)	(1)	0.00
	02/2024	¥ 590,000	€ 3,698	0	(112)	(112)	(0.05)
	03/2024	470,000	2,944	0	(97)	(97)	(0.05)
				€ 160	€ (459)	€ (299)	(0.15)
Total OTC Financial D	erivative Instruments					€ (299)	(0.15)
Total Investments						€ 185,740	95.98
Other Current Assets	& Liabilities					€ 7,774	4.02
Net Assets						€ 193,514	100.00

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Restricted Securities (31 December 2022: 0.48%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Standard Chartered PLC	1.214%	23/03/2025	24/10/2022	€ 1,455	€ 1,349	0.70

Cash of €1,368 (31 December 2022: €6,376) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €260 (31 December 2022: €20) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 174,163	€ 0	€ 174,163
Repurchase Agreements	0	12,400	0	12,400
Financial Derivative Instruments(3)	(524)	(299)	0	(823)
Totals	€ (524)	€ 186,264	€ 0	€ 185,740

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 330,698	€ 0	€ 330,698
Repurchase Agreements	0	14,100	0	14,100
Financial Derivative Instruments(3)	2,474	623	0	3,097
Totals	€ 2,474	€ 345,421	€ 0	€ 347,895

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
BOA	€ 16	€ 0	€ 16	€ 57	€ 0	€ 57	
BPS	(158)	0	(158)	(9)	0	(9)	
BRC	N/A	N/A	N/A	(9)	0	(9)	
CBK	(23)	0	(23)	77	0	77	
DUB	1	0	1	N/A	N/A	N/A	
GLM	33	0	33	N/A	N/A	N/A	
JPM	(3)	0	(3)	31	0	31	
MBC	53	0	53	371	(230)	141	
MYI	N/A	N/A	N/A	(25)	0	(25)	
RBC	41	0	41	(190)	20	(170)	
SCX	(49)	0	(49)	1,972	(1,890)	82	
UAG	(210)	260	50	(51)	0	(51)	

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.63	82.88
Transferable securities dealt in on another regulated market*	5.05	10.78
Other transferable securities	0.31	N/A
Repurchase agreements	6.41	3.99
Financial derivative instruments dealt in on a regulated market	(0.27)	0.70
Centrally cleared financial derivative instruments	0.00	(0.45)
OTC financial derivative instruments	(0.15)	0.63

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	52.02	56.35
U.S. Government Agencies	N/A	1.90
Non-Agency Mortgage-Backed Securities	12.82	14.24
Asset-Backed Securities	13.26	6.88
Sovereign Issues	1.00	3.88
Short-Term Instruments	10.89	10.41
Repurchase Agreements	6.41	3.99
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.27)	0.70
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Interest Rate Swaps	N/A	(0.45)
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.15)	0.63
Other Current Assets & Liabilities	4.02	1.47
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES				Ubisoft Entertainment S.A.				ITALY			
AUSTRIA				0.878% due 24/11/2027	€ 2,100 €	€ 1,793	0.49	CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Unibail-Rodamco-Westfield SE 7.250% due 03/07/2028 (e)	900	903	0.25	Banca Monte dei Paschi di Sien			
ams-OSRAM AG				Vallourec SACA	300	303	0.23	1.875% due 09/01/2026 2.625% due 28/04/2025	€ 2,900 € 500		0.75
10.500% due 30/03/2029	€ 1,600 €	€ 1,741	0.47	8.500% due 30/06/2026	750		0.21	6.750% due 02/03/2026	1,300	1,331	0.36
Erste Group Bank AG 4.250% due 15/10/2027 (e)(q)	600	515	0.14	Total France		42,102	11.44	7.708% due 18/01/2028 10.500% due 23/07/2029	900 100		0.25
Total Austria	000 _	2,256		GERMANY				Cerved Group SpA	100	110	0.03
				CORPORATE BONDS & NOTES				6.000% due 15/02/2029	1,400	1,282	0.35
BELGIUM				Bayer AG				FIS Fabbrica Italiana Sintetici S		CEE	0.10
CORPORATE BONDS & NOTES				7.000% due 25/09/2083	2,500	2,587	0.70	5.625% due 01/08/2027 Inter Media and Communicatio	700	655	0.18
KBC Group NV 8.000% due 05/09/2028 (e)(q)	800	851	0.23	Cheplapharm Arzneimittel Gmb 3.500% due 11/02/2027	H 800	776	0.21	6.750% due 09/02/2027	800	773	0.21
Ontex Group NV	000		0.25	5.500% due 15/01/2028	\$ 700	600	0.16	Intesa Sanpaolo SpA			
3.500% due 15/07/2026	2,200	2,128		7.500% due 15/05/2030	€ 1,400	1,495	0.41	4.198% due 01/06/2032 5.875% due 01/09/2031 (e)(g)	\$ 4,200 € 800	3,139 724	
Total Belgium	_	2,979	0.81	Clearstream Banking AG 0.000% due 01/12/2025 (c)	100	95	0.02	Italmatch Chemicals SpA	C 000	724	0.20
CHINA				Commerzbank AG	100	33	0.02	9.393% due 06/02/2028	100	100	
CORPORATE BONDS & NOTES				4.000% due 05/12/2030	2,000	1,968	0.53	10.000% due 06/02/2028	400	414	0.11
Yango Justice International Ltd.				6.500% due 06/12/2032 8.625% due 28/02/2033	100 £ 1,300	106 1,598	0.03	Mundys SpA 1.875% due 12/02/2028	3,300	3,040	0.83
8.250% due 25/11/2023 ^	\$ 300 _	2	0.00	CT Investment GmbH	1,500	1,550	0.15	Nexi SpA	.,		
CZECH REPUBLIC				5.500% due 15/04/2026	€ 800	797	0.22	2.125% due 30/04/2029	4,400	3,895	1.06
CORPORATE BONDS & NOTES				Ctec GmbH 5.250% due 15/02/2030	100	90	0.02	Telecom Italia SpA 1.625% due 18/01/2029	600	520	0.14
EP Infrastructure A/S				Deutsche Bank AG	100	90	0.02	2.375% due 12/10/2027	3,000	2,812	
1.816% due 02/03/2031	€ 4,300	3,338	0.91	5.625% due 19/05/2031	500	507	0.14	6.875% due 15/02/2028	2,000	2,135	
FRANCE				7.079% due 10/02/2034	\$ 300	279	0.08	7.875% due 31/07/2028 UniCredit SpA	4,800	5,346	1.45
CORPORATE BONDS & NOTES				Douglas GmbH 6.000% due 08/04/2026	€ 2,300	2,280	0.62	5.459% due 30/06/2035	\$ 1,600	1,364	0.37
				IHO Verwaltungs GmbH (3.875%				7.296% due 02/04/2034	400 _		0.10
Accor S.A. 7.250% due 11/01/2029 (e)	700	763	0.21	3.875% due 15/05/2027 (b)	1,300	1,277	0.35	Total Italy	-	32,161	8.75
Altarea S.C.A.				IHO Verwaltungs GmbH (6.375% 6.375% due 15/05/2029 (b)	% Cash or \$ 1,100		IK) 0.26	JAPAN			
1.875% due 17/01/2028	2,200	1,854	0.50	IHO Verwaltungs GmbH (8.750%)				CORPORATE BONDS & NOTES			
Altice France S.A. 2.125% due 15/02/2025	1,200	1,160	0.32	8.750% due 15/05/2028 (b)	€ 500		0.15	SoftBank Group Corp.			
2.500% due 15/01/2025	500	483	0.13	Nidda Healthcare Holding Gmb		2.001	0.70	2.875% due 06/01/2027 3.375% due 06/07/2029	€ 300 300		0.08
3.375% due 15/01/2028 4.125% due 15/01/2029	1,400 1,200	1,115	0.30 0.26	7.500% due 21/08/2026 PrestigeBidCo GmbH	2,800	2,891	0.79	4.000% due 19/09/2029	600		0.07
4.125% due 15/01/2029 4.250% due 15/10/2029	1,200		0.20	9.965% due 15/07/2027	500	509	0.14	5.000% due 15/04/2028	2,200		0.60
5.875% due 01/02/2027	700	626		ProGroup AG				Total Japan	-	3,290	0.90
11.500% due 01/02/2027 (a)(h)	1,500	1,511	0.41	3.000% due 31/03/2026	2,100	2,047	0.56	JERSEY, CHANNEL ISLANDS			
BNP Paribas S.A. 7.750% due 16/08/2029 (e)(q)	\$ 900	834	0.23	Schaeffler AG 3.375% due 12/10/2028	2,300	2,234	0.61	CORPORATE BONDS & NOTES			
8.500% due 14/08/2028 (e)(g)	500	475	0.13	TK Elevator Holdco GmbH				CPUK Finance Ltd.			
CAB SELAS 3.375% due 01/02/2028	£ 1 000	1 600	0.46	6.625% due 15/07/2028	900	834	0.23	4.875% due 28/02/2047	£ 1,600	1,793	0.49
Cerba Healthcare SACA	€ 1,900	1,698	0.40	TK Elevator Midco GmbH 4.375% due 15/07/2027	2,100	2,037	0.55	G City Europe Ltd. 4.250% due 11/09/2025	€ 700	6/15	0.17
3.500% due 31/05/2028	2,400	2,016	0.55	ZF Finance GmbH	27.00	2,007	0.55	Kennedy Wilson Europe Real Es		043	0.17
Crown European Holdings S.A.	4.000	4 000		2.000% due 06/05/2027	700	649	0.18	3.250% due 12/11/2025	1,900	1,727	0.47
4.750% due 15/03/2029	1,300	1,327	0.36	2.250% due 03/05/2028 2.750% due 25/05/2027	500 2,700	460 2,576	0.12 0.70	Total Jersey, Channel Islands	_	4,165	1.13
Electricite de France S.A. 2.625% due 01/12/2027 (e)	1,000	892	0.24	5.750% due 03/08/2026	200	207	0.06	LUXEMBOURG			
2.875% due 15/12/2026 (e)	3,600	3,347		Total Germany		30,423	8.27	CONVERTIBLE BONDS & NOTI	S		
3.000% due 03/09/2027 (e) 3.375% due 15/06/2030 (e)	1,400 1,000	1,280 880	0.35	IRELAND				Corestate Capital Holding S.A.	(8.000% Ca	ash or	
4.000% due 04/07/2024 (e)	600	596	0.16	CORPORATE BONDS & NOTES				9.000% PIK)	42	าา	0.01
5.875% due 22/01/2029 (e)	£ 100		0.03	AIB Group PLC				8.000% due 31/12/2026 ^(b)	43 _	23	0.01
6.000% due 29/01/2026 (e) 9.125% due 15/03/2033 (e)	2,200 \$ 200	2,479 203	0.07	6.250% due 23/06/2025 (e)(g)	900	894	0.24	CORPORATE BONDS & NOTES			
ELO SACA				Bank of Ireland Group PLC 6.750% due 01/03/2033	200	216	0.06	Albion Financing SARL			
6.000% due 22/03/2029	€ 300	305	0.08	7.594% due 06/12/2032	£ 600		0.20	5.250% due 15/10/2026	800	802	0.22
Eramet S.A. 7.000% due 22/05/2028	1,300	1,331	0.36	James Hardie International Fina				Altice Financing S.A. 3.000% due 15/01/2028	1,900	1,702	0.46
Forvia SE	1,500	1,551	0.50	3.625% due 01/10/2026	€ 200	198	0.05	4.250% due 15/08/2029	400	356	0.10
2.750% due 15/02/2027	4,400	4,223	1.14	Permanent TSB Group Holdings 3.000% due 19/08/2031	1,200	1,136	0.31	Altice France Holding S.A. 8.000% due 15/05/2027	450	260	0.07
iliad S.A.			. 7.5	Total Ireland	.,	3,167		ARD Finance S.A. (5.000% Cash	450		0.07
5.375% due 14/06/2027 5.375% due 15/02/2029	2,700 1,400	2,780 1,440		ICDAEL				5.000% due 30/06/2027 (b)	350		0.05
Loxam S.A.S.	1,700	1,740	0.55	ISRAEL				ARD Finance S.A. (6.500% Cash			
2.875% due 15/04/2026	500		0.13	CORPORATE BONDS & NOTES				6.500% due 30/06/2027 (b)	\$ 500	212	0.06
4.500% due 15/02/2027 4.500% due 15/04/2027	200 300		0.05	Energian Israel Finance Ltd. 8.500% due 30/09/2033	\$ 2,000	1,736	0.47	Cidron Aida Finco SARL 5.000% due 01/04/2028	€ 600	579	0.16
6.375% due 15/05/2028	2,100	2,192			-,	.,.55		6.250% due 01/04/2028	£ 1,700		0.51

Schedule of Investments PIMCO European High Yield Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Cirsa Finance International SAI 4.500% due 15/03/2027 8.448% due 31/07/2028	RL € 4,100 € 250	₹ 3,958 254	1.08 0.07	Teva Pharmaceutical Finance No. 1.875% due 31/03/2027 3.750% due 09/05/2027		€ 5,658	1.54 0.03	SWITZERLAND CORPORATE BONDS & NOTES			
CPI Property Group S.A. 4.875% due 16/07/2025 (e) 4.875% due 18/08/2026 (e)	300 300	89 90	0.02 0.02	7.375% due 15/09/2029 United Group BV 3.625% due 15/02/2028	1,300	1,426 744	0.39	UBS Group AG 6.442% due 11/08/2028 9.016% due 15/11/2033 9.250% due 13/11/2028 (e)(g)	\$ 1,550 € 600 250	€ 1,458 668 245	0.18
Ephios Subco SARL 7.875% due 31/01/2031	900	933	0.25	4.000% due 15/11/2027 Wintershall Dea Finance BV	1,200	1,139	0.31	Total Switzerland	230 _	2,371	0.65
InPost S.A. 2.250% due 15/07/2027	700	652	0.18	2.499% due 20/04/2026 (e) ZF Europe Finance BV	4,100	3,733		UNITED KINGDOM CORPORATE BONDS & NOTES			
LHMC Finco 2 SARL (7.250% Ca 7.250% due 02/10/2025 (b) Loarre Investments SARL	a sh or 8.00 0 416	0% PIK) 414	0.11	2.000% due 23/02/2026 3.000% due 23/10/2029 6.125% due 13/03/2029	500 100 1,400	478 92 1,492	0.02	Barclays PLC 8.875% due 15/09/2027 (e)(g)	f 600	692	
6.500% due 15/05/2029	2,400	2,371	0.64	Ziggo BV 4.875% due 15/01/2030	\$ 400	323	0.09	9.625% due 15/12/2029 (e)(g) BCP Modular Services Finance		566	
Logicor Financing SARL 0.625% due 17/11/2025 2.250% due 13/05/2025	200 2,400	187 2,326	0.05 0.63			33,933		4.750% due 30/11/2028 6.750% due 30/11/2029 Bellis Acquisition Co. PLC	€ 2,000 500	1,863 413	
Monitchem HoldCo S.A. 8.750% due 01/05/2028	400	410	0.11	LOAN PARTICIPATIONS AND A Nouryon Finance BV	SSIGNMI	:NIS		3.250% due 16/02/2026 Burford Capital PLC	£ 3,100	3,329	0.90
PLT Finance SARL 4.625% due 05/01/2026	1,400	1.396	0.38	8.182 [°] % due 03/04/2028 Total Netherlands	€ 944	947 34,880		5.000% due 01/12/2026	1,500	1,625	0.44
Stena International S.A. 3.750% due 01/02/2025	400	399	0.11	NORWAY	-	34,000	J.40	Deuce Finco PLC 5.500% due 15/06/2027	1,600	1,727	0.47
Summer BC Holdco SARL				CORPORATE BONDS & NOTES				Gatwick Airport Finance PLC 4.375% due 07/04/2026	3,200	3,550	0.96
5.750% due 31/10/2026 Telecom Italia Capital S.A. 6.375% due 15/11/2033	750 \$ 700	721 621	0.20	Var Energi ASA 7.862% due 15/11/2083	1,700	1,815	0.49	Harbour Energy PLC 5.500% due 15/10/2026	\$ 1,400	1,240	0.34
Trafigura Funding S.A. 3.875% due 02/02/2026	€ 700 _	669	0.18	PANAMA CORPORATE BONDS & NOTES				Heathrow Finance PLC 3.875% due 01/03/2027 4.125% due 01/09/2029	£ 400 1,214	427 1,215	
Total Luxembourg	-	21,434 21,457	5.83 5.84	Carnival Corp. 7.000% due 15/08/2029	\$ 100	95	0.03	Iceland Bondco PLC 4.375% due 15/05/2028	100	97	0.03
MULTINATIONAL				SPAIN				INEOS Finance PLC 2.125% due 15/11/2025 2.875% due 01/05/2026	€ 500 900	485 874	
CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES				INEOS Quattro Finance PLC			
Ardagh Packaging Finance PLC 2.125% due 15/08/2026 Clarios Global LP	2,800	2,504	0.68	Aedas Homes Opco SLU 4.000% due 15/08/2026 Banco Santander S.A.	€ 700	663	0.18	2.500% due 15/01/2026 8.500% due 15/03/2029 John Lewis PLC	2,600 200	2,525 212	
4.375% due 15/05/2026 Total Multinational	900 _	896 3,400	0.24	4.375% due 14/01/2026 (e)(g) CaixaBank S.A.	800	738	0.20	4.250% due 18/12/2034 6.125% due 21/01/2025	£ 540 400	453 461	
NETHERLANDS				5.875% due 09/10/2027 (e)(g) Cellnex Finance Co. S.A.	600		0.16	Lloyds Banking Group PLC 4.947% due 27/06/2025 (e)(g) 7.500% due 27/09/2025 (e)(g)	€ 700 \$ 600	684 533	
CORPORATE BONDS & NOTES ABN AMRO Bank NV	3			2.000% due 15/09/2032 Grifols S.A.	800		0.18	Market Bidco Finco PLC 4.750% due 04/11/2027	€ 1,300	1,169	0.32
4.750% due 22/09/2027 (e)(g) Boels Topholding BV	700	641	0.17	2.250% due 15/11/2027 3.200% due 01/05/2025	300 3,600	3,532		5.500% due 04/11/2027 Pinnacle Bidco PLC	£ 1,500	1,530	
6.250% due 15/02/2029 Citycon Treasury BV	900		0.26	3.875% due 15/10/2028 Grupo Antolin-Irausa S.A. 3.500% due 30/04/2028	1,600	1,466		8.250% due 11/10/2028 10.000% due 11/10/2028	€ 1,700 £ 1,500	1,772 1,804	
1.250% due 08/09/2026 (i) Cooperatieve Rabobank UA	2,300	2,012	0.55	Lorca Telecom Bondco S.A.	1,700	1,300		SIG PLC 5.250% due 30/11/2026	€ 200	181	0.05
4.875% due 29/06/2029 (e)(g) CTP NV	600		0.15	4.000% due 18/09/2027 Total Spain	1,800	1,762 11,013		Thames Water Kemble Finance 4.625% due 19/05/2026			0.05
0.500% due 21/06/2025 Dufry One BV	1,600	1,509	0.41	SWEDEN				Travis Perkins PLC 3.750% due 17/02/2026	700	763	0.21
	1,800 HF 1,700	1,688 1,822		CORPORATE BONDS & NOTES Akelius Residential Property AB		1.000	0.20	Virgin Media Secured Finance 4.250% due 15/01/2030	PLC 5,000	5,060	1.38
Energizer Gamma Acquisition I 3.500% due 30/06/2029 GTCR W-2 Merger Sub LLC	ev € 1,700	1,471	0.40	2.249% due 17/05/2081 Castellum AB 3.125% due 02/12/2026 (e)	1,300 1,600	1,098 1,221		Vmed O2 UK Financing PLC 3.250% due 31/01/2031 4.000% due 31/01/2029	€ 700 £ 1,600	646 1,641	
8.500% due 15/01/2031	£ 2,200	2,753	0.75	Dometic Group AB				4.250% due 31/01/2031 Zenith Finco PLC	\$ 200	158	
ING Groep NV 3.875% due 16/05/2027 (e)(g) IPD BV	\$ 700	516	0.14	2.000% due 29/09/2028 3.000% due 08/05/2026 Intrum AB	900 500	790 493	0.21	6.500% due 30/06/2027	£ 800 _	754 38,626	
8.000% due 15/06/2028 OI European Group BV	€ 1,300	1,392	0.38	4.875% due 15/08/2025 9.250% due 15/03/2028 (i)	1,400 1,700	1,313 1,560		LOAN PARTICIPATIONS AND	ASSIGNME	NTS	
6.250% due 15/05/2028 Q-Park Holding BV	1,100	1,155		Verisure Holding AB 3.250% due 15/02/2027	3,600	3,466	0.94	Lorca Holdco Ltd. 7.604% due 17/09/2027	€ 2,300	2,295	
3.500% due 01/02/2025 Sagax Euro MTN NL BV	1,200	1,161	0.32	3.875% due 15/07/2026 Verisure Midholding AB	2,000	1,969		Total United Kingdom	-	40,921	11.13
1.000% due 17/05/2029 Sigma Holdco BV	100		0.02	5.250% due 15/02/2029 Total Sweden	600	574 12,484	0.16 3.39	UNITED STATES CORPORATE BONDS & NOTES			
5.750% due 15/05/2026 Summer BidCo BV (9.000% Cas 9.000% due 15/11/2025 (b)	900 sh or 9.750 9 254	% PIK)	0.22					American Airlines Pass-Through 3.375% due 01/11/2028 3.700% due 01/04/2028	h Trust \$ 892 1,740	740 1 467	0.20 0.40
2.200 /0 000 10/11/2020 (0)	231	233	0.07					5.7 50 /6 ddc 0 1/07/2020	1,740	1,707	0.40

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
AT&T, Inc. 2.875% due 02/03/2025 (e)	€ 4,100	€ 3,950	1.07	Olympus Water U.S. Holding Co 3.875% due 01/10/2028	orp. € 2,900 €	2,666	0.73	3.867% due 08/02/2024 (c)(d) € 3.869% due 08/02/2024 (c)(d)	300 2,940	2,929	0.08
Avantor Funding, Inc. 3.875% due 15/07/2028	900	884	0.24	Organon & Co. 2.875% due 30/04/2028	2,000	1,842	0.50	FRANCE TREASURY BILLS		12,953	3.53
Boxer Parent Co., Inc. 6.500% due 02/10/2025	600	601	0.16	Rio Oil Finance Trust 8.200% due 06/04/2028	\$ 1,275	1,183	0.32	3.816% due 04/01/2024 (c)(d) 3.818% due 04/01/2024 (c)(d)	800 2,010	800 2,010	0.22 0.55
Burford Capital Global Finance I 9.250% due 01/07/2031	LC \$ 300	289	0.08	9.500% due 15/07/2028 (i)	€ 600	641	0.18	3.823% due 04/01/2024 (c)(d) 3.853% due 04/04/2024 (c)(d)	1,280 500	1,280 495	0.35 0.13
Chemours Co. 4.000% due 15/05/2026	€ 1,600	1,580	0.43	Spectrum Brands, Inc. 4.000% due 01/10/2026	2,600	2,573	0.70	3.854% due 14/02/2024 (c)(d) 3.867% due 04/04/2024 (c)(d)	300 940	299 931	0.08 0.25
Coty, Inc. 3.875% due 15/04/2026	2,100	2,101	0.57	Standard Industries, Inc. 2.250% due 21/11/2026	3,300	3,131	0.85	Total Short-Term Instruments		5,815 18,768	1.58 5.11
Credit Suisse AG AT1 Claim Ford Motor Credit Co. LLC	\$ 800	87	0.02	UGI International LLC 2.500% due 01/12/2029	1,400	1,196	0.33	Total Transferable Securities		€ 306,261	83.27
3.625% due 17/06/2031 Freedom Mortgage Corp. 12.000% due 01/10/2028	1,700	1,328	0.36	Venture Global LNG, Inc. 8.125% due 01/06/2028 8.375% due 01/06/2031	\$ 900 900		0.22 0.22		SHARES		
Gap, Inc. 3.875% due 01/10/2031	900	,	0.18	WMG Acquisition Corp. 2.250% due 15/08/2031	€ 1,500 _	1,320	0.36	INVESTMENT FUNDS EXCHANGE-TRADED FUNDS			
Graphic Packaging Internationa 2.625% due 01/02/2029	I LLC € 200	186	0.05	Total United States	_	33,438	9.09	PIMCO ETFs plc - PIMCO Euro Short Maturity			
IQVIA, Inc. 2.250% due 15/03/2029	800	735	0.20	SHORT-TERM INSTRUMENTS EUROPEAN STABILITY MECHA		ASURY B	ILLS	UCITS ETF (f) Total Investment Funds	184,900	18,291 € 18,291	4.97 4.97
Kronos International, Inc. 3.750% due 15/09/2025	1,600	1,539	0.42	3.711% due 25/01/2024 (c)(d) 3.849% due 23/05/2024 (c)(d)	2,900 6,930	2,893 6,832	0.79 1.86	iotai ilivestillelli Fullus		10,291	4.37

REPURCHAS	E AGREEI	VIENTS							
Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.500%	29/12/2023	02/01/2024	€ 30,300	Belgium Government International Bond				
					0.650% due 22/06/2071	€ (29,918)	€ 30,300	€ 30,312	8.24
Total Repurcha	ase Agreeme	ents				€ (29,918)	€ 30,300	€ 30,312	8.24

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Long	03/2024	165	€ 319	0.09
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1	0	0.00
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	1	11	0.00
Euro-Schatz March Futures	Long	03/2024	591	384	0.11
J.S. Treasury 2-Year Note March Futures	Short	03/2024	20	(38)	(0.01)
J.S. Treasury 5-Year Note March Futures	Short	03/2024	136	(327)	(0.09)
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	29	(135)	(0.04)
United Kingdom Long Gilt March Futures	Long	03/2024	27	218	0.06
				€ 432	0.12
Total Financial Derivative Instruments Dealt in on a Regulated Market				€ 432	0.12

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity **Notional** % of Appreciation/ **Reference Entity** Amount(2) **Net Assets Receive Rate** Date (Depreciation) € 4,400 Cellnex Telecom S.A. 5.000% 20/12/2030 € 212 0.05 Jaguar Land Rover Automotive PLC 5.000 20/12/2027 100 22 0.01 Jaguar Land Rover Automotive PLC 5.000 20/06/2028 1,000 70 0.02 United Group BV 5.000 177 20/12/2027 700 0.05 € 481 0.13

Schedule of Investments PIMCO European High Yield Bond Fund (Cont.)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
iTraxx Crossover 40 5-Year Index	5.000%	20/12/2028	€ 35.300	€ 1.600	0.44

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 400	€ (71)	(0.02)
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	1,500	(99)	(0.03)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	4,400	70	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2025	\$ 3,800	317	0.09
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	3,000	447	0.12
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	800	22	0.01
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	1,300	(17)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	1,300	(15)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	1,300	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	400	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	1,300	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	1,300	(13)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	1,300	(13)	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	€ 1,500	53	0.01
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	200	(21)	(0.01)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	11,200	476	0.13
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	1,100	15	0.00
					€ 1,119	0.30
Total Centra	ally Cleared Financial Derivative Instruments				€ 3,200	0.87

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Call - OTC 1-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	2.721% 2.721	08/04/2024 08/04/2024	100 100	€ 0 (1)	€ 0 (1)	0.00 0.00
							€ (1)	€ (1)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS GST	Deutsche Bank AG EP Infrastructure A/S	1.000% 5.000	20/06/2027 20/06/2028	€ 600 600	€ (81) (12)	€ 69 70	€ (12) 58	0.00 0.01
					€ (93)	€ 139	€ 46	0.01

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	€ 373	£ 321	€ 0	€ (2)	€ (2)	0.00
BPS	01/2024	866	\$ 945	0	(11)	(11)	0.00
	01/2024	£ 1,252	€ 1,453	8	0	8	0.00
	01/2024	\$ 457	416	3	0	3	0.00
GLM	01/2024	CHF 1,517	1,577	0	(55)	(55)	(0.02)
	01/2024	\$ 264	241	2	0	2	0.00
MBC	01/2024	28,521	25,944	131	0	131	0.05
SCX	01/2024	£ 30,513	35,144	0	(62)	(62)	(0.02)
				€ 144	€ (130)	€ 14	0.01
Total OTC Financial Derivative In	struments					€ 59	0.02
Total Investments						€ 358,543	97.49
Other Current Assets & Liabilities	s					€ 9,224	2.51
Net Assets						€ 367,767	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Restricted Securities (31 December 2022: Nil):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	€ 1455	€ 1511	0.41

(i) Securities with an aggregate fair value of €1,895 (31 December 2022: €Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of €9,183 (31 December 2022: €2,986) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €20 (31 December 2022: €Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 306,261	€ 0	€ 306,261
Investment Funds	18,291	0	0	18,291
Repurchase Agreements	0	30,300	0	30,300
Financial Derivative Instruments ⁽³⁾	932	2,759	0	3,691
Totals	€ 19,223	€ 339,320	€ 0	€ 358,543

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 157,222	€ 0	€ 157,222
Investment Funds	8,700	0	0	8,700
Repurchase Agreements	0	3,700	0	3,700
Financial Derivative Instruments(3)	(769)	1,671	0	902
Totals	€ 7,931	€ 162,593	€ 0	€ 170,524

Ounted Drices

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Schedule of Investments PIMCO European High Yield Bond Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS MYI	4.500% 0.750	22/11/2023 02/08/2023	TBD ⁽¹⁾ TBD ⁽¹⁾	€ (598) (632)	€ (601) (638)	(0.17) (0.17)
Total Reverse Repurchase Agreements	3.000	02/08/2023	TBD ⁽¹⁾	(614)	(619) € (1,858)	(0.17) (0.51)

Davable for

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾		
BOA	€ (2)	€ 0	€ (2)	€ (11)	€ 0	€ (11)		
BPS	(12)	20	8	(22)	0	(22)		
BRC	N/A	N/A	N/A	80	0	80		
CBK	N/A	N/A	N/A	19	0	19		
GLM	(54)	0	(54)	(198)	0	(198)		
GST	58	0	58	N/A	N/A	N/A		
MBC	131	(260)	(129)	230	0	230		
MYI	N/A	N/A	N/A	(8)	0	(8)		
SCX	(62)	0	(62)	207	0	207		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	75.86	80.86
Transferable securities dealt in on another regulated market*	7.39	8.16
Other transferable securities	0.02	1.26
Investment funds	4.97	5.00
Repurchase agreements	8.24	2.12
Financial derivative instruments dealt in on a regulated market	0.12	(0.40)
Centrally cleared financial derivative instruments	0.87	0.74
OTC financial derivative instruments	0.02	0.17
Reverse repurchase agreements	(0.51)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Austria	0.61	N/A
Belgium	0.81	N/A
Cayman Islands	N/A	0.02
China	0.00	0.01
Czech Republic	0.91	1.23
Denmark Denmark Denmark	N/A	1.34
France	11.44	12.16
Germany	8.27	6.94
Ireland [*]	0.86	1.03
Isle of Man	N/A	1.03
Israel	0.47	N/A
Italy	8.75	8.16
Japan	0.90	0.97
Jersey, Channel Islands	1.13	1.28
Luxembourg	5.84	8.62
Multinational	0.92	0.53
Netherlands	9.48	6.59
Norway	0.49	N/A
Panama	0.03	0.74
Spain	2.99	2.40
Sweden	3.39	4.04
Switzerland	0.65	0.90
United Kingdom	11.13	12.74
United States	9.09	8.45
Short-Term Instruments	5.11	11.10
Investment Funds	4.97	5.00
Repurchase Agreements	8.24	2.12

⁽¹⁾ Open maturity reverse repurchase agreement.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.12	(0.40)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.13	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.44	0.17
Interest Rate Swaps	0.30	0.57
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	0.00	(0.12)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.02)
Forward Foreign Currency Contracts	0.01	0.31
Other Current Assets & Liabilities	2.51	2.09
Net Assets	100.00	100.00

Schedule of Investments PIMCO European Short-Term Opportunities Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	P. (000	AR VAI	AIR LUE IOS)	% OF NET ASSETS
TRANSFERABLE SECURITIES				1.000% due 01/10/2053 DKk 1.500% due 01/10/2053	273	€ 0 28	0.00 0.02	Glenbeigh Issuer DAC	€ 25	.c. c	56	0.20
CORPORATE BONDS & NOTES BANKING & FINANCE				2.000% due 01/10/2053 3.000% due 01/10/2053	37,231 29	3,804 4	2.91 0.00	4.666% due 24/06/2050 Harbour Energy PLC 6.020% due 28/01/2054	€ 23			0.20
ABN AMRO Bank NV 4.375% due 22/09/2025 (d)(f) €	800 €	767	0.59	5.000% due 01/10/2053 Santander UK Group Holdings PI 6.534% due 10/01/2029	20,800 LC 8 800	2,807 750	2.150.57	Harmony French Home Loans 4.606% due 27/05/2062	€ 29	99 3	00	0.23
Banco Santander S.A. 3.625% due 21/03/2029 (d)(f)	600	450	0.35	Sirius Real Estate Ltd. 1.125% due 22/06/2026 €			0.28	Hops Hill PLC 6.498% due 27/11/2054	£ 28	31 3	26	0.25
Bank of Ireland Group PLC 7.500% due 19/05/2025 (d)(f) Barclays PLC	300	305	0.23	Sumitomo Mitsui Trust Bank Ltd 3.629% due 06/04/2026	400	404	0.31	Jubilee Place BV 4.985% due 17/10/2057	€ 16	55 1	66	0.13
2.885% due 31/01/2027 Cooperatieve Rabobank UA	900	886	0.68	Virgin Money UK PLC 4.625% due 29/10/2028	500	500	0.38	Landmark Mortgage Securities I 5.620% due 17/04/2044	£ 52	23 5	87	0.45
4.875% due 29/06/2029 (d)(f) Credit Suisse AG	200	181	0.14	Volkswagen Bank GmbH 1.875% due 31/01/2024	2,700	2,695	2.06	Lanebrook Mortgage Transaction 5.871% due 20/07/2058 6.320% due 12/06/2057	n PLC 45 32			0.40 0.29
5.185% due 31/05/2024 Credit Suisse AG AT1 Claim \$	900 700	903 76	0.69 0.06	Volkswagen Leasing GmbH 4.500% due 25/03/2026	400	409	0.31	Miravet SARL 4.806% due 26/05/2065	€ 45			0.34
Credit Suisse Schweiz AG 3.390% due 05/12/2025 €	900	902	0.69	Westpac Banking Corp. 3.457% due 04/04/2025	700	701 33,568	0.54 25.7 0	Polaris PLC 5.985% due 23/12/2058	£ 60			0.54
CTP NV 0.500% due 21/06/2025	800		0.58	INDUSTRIALS		33,300	23.70	5.995% due 23/10/2059 Precise Mortgage Funding PLC	36			0.32
0.625% due 27/09/2026 Deutsche Bank AG 3.875% due 12/02/2024 £	500 500	450 576	0.34	GN Store Nord A/S 0.875% due 25/11/2024	1,300	1,246	0.95	6.420% due 12/12/2055 Primrose Residential DAC	19			0.17
3.875% due 12/02/2024 £ DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH	500	5/0	0.44	Prosus NV 3.257% due 19/01/2027		920	0.71	4.626% due 24/03/2061 4.876% due 24/10/2061	€ 2,33 71			1.78 0.54
	1,400	1,206	0.92	Silfin NV 2.875% due 11/04/2027 €	₹ 700	657	0.50	Residential Mortgage Securities 6.470% due 20/06/2070 Resloc UK PLC	f 37	75 4	33	0.33
1.744% due 19/07/2024 2.748% due 14/06/2024 £	400 900	394 1,025	0.30 0.79			2,823	2.16	5.499% due 15/12/2043 Stanlington PLC	24	17 2	76	0.21
Goldman Sachs Group, Inc. 4.956% due 07/02/2025 €	1,100	1,101	0.84	UTILITIES Electricite de France S.A.				6.170% due 12/06/2045 Stratton Mortgage Funding PLC	42	.9 4	95	0.38
ING Groep NV 4.875% due 16/05/2029 (d)(f) \$	200	150	0.12	2.625% due 01/12/2027 (d) 2.875% due 15/12/2026 (d)	800 1,000	930	0.55	5.920% due 12/12/2043 6.069% due 25/09/2051	42 79	9 9	20	0.37
Jyske Realkredit A/S 0.500% due 01/10/2040 DKK	0		0.00	Total Corporate Bonds & Notes		1,643 38,034	1.26 29.12	6.120% due 12/03/2052 6.121% due 20/07/2060	45 1,45			0.41 1.28
1.000% due 01/10/2050 1.000% due 01/10/2053 1.500% due 01/10/2050	1 0 0	0	0.00 0.00 0.00	U.S. GOVERNMENT AGENCIE				Towd Point Mortgage Funding F 5.891% due 20/10/2051 6.570% due 20/05/2045	50 58			0.44 0.52
LeasePlan Corp. NV 3.500% due 09/04/2025 €	1,200	1,200	0.92	Uniform Mortgage-Backed Secul 4.000% due 01/02/2054 4.500% due 01/02/2054	rity, TBA 3,050 10,100	2,614 8,869		6.571% due 20/07/2045 Tower Bridge Funding PLC	26	50 3	01	0.23
Liberty Living Finance PLC 2.625% due 28/11/2024 f	1,200	1,347	1.03	6.000% due 01/02/2054	2,900	2,666 14,149	2.04	6.000% due 20/11/2063 Trinity Square PLC	50			0.44
Lloyds Banking Group PLC 6.942% due 07/08/2027 \$	600	544	0.42	U.S. TREASURY OBLIGATION	S	,	10.05	6.070% due 15/07/2059 Tudor Rose Mortgages	67			0.60
Logicor Financing SARL 0.750% due 15/07/2024 €	700	684	0.52	U.S. Treasury Inflation Protected 0.125% due 15/07/2031	l Securiti 1,492	es (c) 1,202	0.92	5.820% due 20/06/2048 Twin Bridges PLC 6.470% due 12/12/2054	20 45			0.18
NatWest Group PLC 3.073% due 22/05/2028 4.269% due 22/03/2025	200 300		0.13 0.21	0.375% due 15/07/2025 0.500% due 15/01/2028	7,266 873	6,373 748	4.88 0.57	6.470% due 12/12/2034	43			16.56
Nordea Kredit Realkreditaktieselsk 0.500% due 01/10/2040 DKK			0.21	1.625% due 15/10/2027 2.375% due 15/01/2025	2,493 490	2,240 440	1.72 0.34	ASSET-BACKED SECURITIES				
1.000% due 01/10/2050 1.000% due 01/10/2053	0	0	0.00			11,003	8.43	Adagio CLO DAC 4.685% due 15/10/2031	€ 30	00 2	96	0.23
1.500% due 01/10/2050 1.500% due 01/10/2053	21 599	2	0.00 0.05	NON-AGENCY MORTGAGE-B Alba PLC	ACKED	SECURITI	ES	Ares European CLO DAC 4.745% due 15/10/2031	49	94 4	89	0.37
Nova Kreditna Banka Maribor d.d. 1.875% due 27/01/2025 €	800	796	0.61	5.509% due 15/12/2038 f Atlas Funding PLC			0.48	Armada Euro CLO DAC 4.685% due 15/07/2031	69	6 6	89	0.53
Nova Ljubljanska Banka d.d. 3.650% due 19/11/2029	400		0.27	6.348% due 20/01/2061 Barley Hill PLC	97		0.09	Aurium CLO DAC 4.635% due 16/04/2030 4.695% due 16/01/2031	19 99			0.15 0.76
10.750% due 28/11/2032 Nykredit Realkredit A/S	900	983		6.118% due 27/08/2058 Canterbury Finance PLC 6.046% due 16/05/2058	191 421		0.17	4.966% due 23/03/2032 Bain Capital Euro CLO DAC	75			0.57
0.500% due 01/10/2040 DKK 1.000% due 01/01/2024 1.000% due 01/10/2050	0 1,700 2	228	0.00 0.18 0.00	Charter Mortgage Funding PLC 5.796% due 16/01/2057	135		0.37	4.733% due 20/01/2032 BBVA Consumer Auto	59	00 5	83	0.45
1.000% due 01/10/2053 1.500% due 01/10/2050	2	0	0.00	Cheshire PLC 6.120% due 20/08/2045	212		0.12	0.270% due 20/07/2031 Black Diamond CLO DAC	6	66	65	0.05
1.500% due 01/10/2053 2.000% due 01/10/2053	1,287	5	0.09	Dilosk RMBS DAC 4.638% due 20/12/2060 €			0.56	4.853% due 20/01/2032 4.982% due 15/05/2032	36 48			0.28 0.37
3.000% due 01/10/2053 3.500% due 01/10/2053 5.000% due 01/10/2053	2,130 12,494 8,727	268 1,624 1,175		4.752% due 20/02/2060 Domi BV	331		0.25	BlueMountain Fuji EUR CLO DAC 1.050% due 15/01/2031	g			0.07
Permanent TSB Group Holdings PLC 5.250% due 30/06/2025 €			0.46	4.775% due 15/06/2051 Dutch Property Finance BV	126	127	0.10	4.615% due 15/07/2030 4.685% due 15/01/2031 4.875% due 15/01/2033	39 59 80	96 5	89	0.30 0.45 0.60
Realkredit Danmark A/S	4,100		0.42	4.602% due 28/07/2058 4.652% due 28/04/2059 4.702% due 28/10/2059	621 648 693	620 646 693	0.47 0.49 0.53	BNPP AM Euro CLO DAC 4.615% due 15/10/2031	29	95 2	92	0.22
1.000% due 01/10/2050	0		0.00	5.202% due 28/04/2050	235		0.18	4.822% due 22/07/2032	80	00 7	90	0.60

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Bridgepoint CLO DAC 5.175% due 15/01/2034 €	300 €	298	0.23	Marzio Finance SRL 4.955% due 28/02/2048	€ 466 €	468	0.36	Slovenia Government Internati 1.175% due 13/02/2062 €	onal Bor 1,200 €	n d 739	0.57
Bumper UK Finance PLC 5.698% due 20/12/2030 £	55	63	0.05	Palmer Square European Loan Ft 4.685% due 15/10/2031 4.695% due 15/07/2031	unding DAC 956 789	941 780	0.72 0.60	South Korea Government Inter 0.000% due 16/09/2025 (a)	national 500 _	473	0.36
Carlyle Euro CLO DAC 4.632% due 15/08/2030 €		397		5.015% due 15/10/2031	1,170	1,157	0.89		— SHARES	16,786	12.85
4.665% due 15/01/2031 4.892% due 15/08/2032	397 800	393 789	0.30 0.60	Red & Black Auto Italy SRL 4.865% due 28/07/2034	471	473	0.36	PREFERRED SECURITIES	JIIANES		
Carlyle Global Market Strategies Eur 4.686% due 25/01/2032	783		0.59	Red & Black Auto Lease France 4.556% due 27/06/2035	400	401	0.31	Nationwide Building Society 10.250%	3,504	527	0.40
Carlyle Global Market Strategies Eur 4.752% due 15/11/2031		td. 1,083	0.83	Sculptor European CLO DAC 4.755% due 14/01/2032	700	690	0.53		PAR (000S)		
Citizen Irish Auto Receivables Trust E 4.653% due 15/12/2029	99	99	0.08	Segovia European CLO DAC 4.745% due 18/01/2031	158	157	0.12	SHORT-TERM INSTRUMENT	S		
Contego CLO DAC 4.642% due 23/01/2030	498	491	0.38	4.873% due 20/07/2032 Silver Arrow Merfina SRL	800	790	0.60	HUNGARY TREASURY BILLS 10.900% due	6.000	303	0.22
CVC Cordatus Loan Fund DAC 4.555% due 15/09/2031	299	294	0.23	4.559% due 20/07/2033 Tikehau CLO DAC	234	234	0.18	04/01/2024 (a)(b) HUF 11 Total Short-Term Instruments	o,000	303	0.23
4.615% due 15/10/2031 Dryden Euro CLO DAC	1,796	1,772	1.36	4.844% due 04/08/2034 Toro European CLO DAC	600	593	0.45	Total Transferable Securities	€	132,036	101.09
4.625% due 15/04/2033 Harvest CLO DAC	398	392	0.30	4.812% due 15/02/2034 4.908% due 12/01/2032	1,000 1,200	986 1,191	0.75 0.91	INVESTMENT FUNDS	SHARES		
1.040% due 15/07/2031 4.566% due 26/06/2030	400 463		0.29 0.35	Voya Euro CLO DAC 4.715% due 15/10/2030	254	252	0.19	EXCHANGE-TRADED FUNDS			
4.605% due 15/10/2031	586 1.771		0.44			29,601	22.67	PIMCO ETFs plc - PIMCO Euro			
4.725% due 15/07/2031 4.815% due 15/01/2032	700 1,200	690	0.53	SOVEREIGN ISSUES				Short Maturity UCITS ETF (e) 7	7,600	7,680	5.88
Man GLG Euro CLO DAC 4.645% due 15/10/2030 4.775% due 15/10/2032	204 573	203 566	0.16 0.43	Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025 (c) 2.350% due 15/09/2024 (c) 4.100% due 01/02/2029	9,795 2,989 2,800	9,641 2,996 2,937	7.38 2.29 2.25	Total Investment Funds	€	7,680	5.88

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	3.500%	29/12/2023	02/01/2024	€ 1,000	Belgium Government International Bond	€ (987)	£ 1,000	€ 1.000	0.77
T . I . I					0.650% due 22/06/2071	(/	€ 1,000		0.77
Total Repurch	nase Agreen	nents				€ (987)	€ 1,000	€ 1,000	0.77

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

 $\ensuremath{^{\star}}$ A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	54	€ (42)	(0.03)
3-Month Euribor September Futures	Long	09/2026	54	33	0.03
Euro-Bobl March Futures	Long	03/2024	60	116	0.09
Euro-BTP Italy Government Bond March Futures	Short	03/2024	4	(16)	(0.01)
Euro-Bund 1Ó-Year Bond March Futures	Short	03/2024	44	(191)	(0.15)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	11	(126)	(0.10)
Euro-Schatz March Futures	Long	03/2024	260	145	0.11
U.S. Treasury 2-Year Note March Futures	Short	03/2024	75	(110)	(0.08)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	211	(511)	(0.39)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	144	538	0.41
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	79	(411)	(0.31)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	15	(125)	(0.10)
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	6	66	0.05
United Kingdom Long Gilt March Futures	Short	03/2024	2	(16)	(0.01)
				€ (650)	(0.49)

WRITTEN OPTIONS FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS # of Fair % of Exercise **Expiration** Price Date Contracts Premium Value **Net Assets** Call - EUREX Euro-Bund February 2024 Futures € 137.000 26/01/2024 6 € (4) € (8) (0.01)Total Financial Derivative Instruments Dealt in on a Regulated Market € (658) (0.50)

Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	(Pay) Rate	Date	Amount(3)	(Depreciation)	Net Assets
iTraxx Crossover 40 5-Year Index	(5.000)%	20/12/2028	€ 3,000	€ (131)	(0.10)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(2)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-41 5-Year Index iTraxx Europe Main 40 5-Year Index	1.000% 1.000	20/12/2028 20/12/2028	\$ 1,700 € 5.200	€ 10 26	0.01 0.02
Triaxx Europe Main 40 3-Tear muex	1.000	20/12/2020	€ 3,200	—————————————————————————————————————	0.02

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 200	€ (30)	(0.02)
Receive(4)	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	\$ 1,200	61	0.05
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	5,000	(96)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	3,000	87	0.07
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	6,900	(76)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	1,400	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.827	15/12/2025	2,700	(23)	(0.02)
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	€ 800	(24)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	0.819	19/12/2034	6,800	(499)	(0.38)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	0.854	19/12/2039	3,100	(421)	(0.32)
Receive	6-Month EUR-EURIBOR	1.700	15/03/2073	300	21	0.01
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	700	25	0.02
Receive(4)	6-Month EUR-EURIBOR	2.750	20/03/2054	8,200	(953)	(0.73)
Pay	6-Month EUR-EURIBOR	2.804	19/05/2033	2,700	189	0.14
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	14,650	941	0.72
Receive(4)	6-Month EUR-EURIBOR	3.000	20/03/2044	200	(25)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	3,500	3	0.00
Receive(4)	6-Month EUR-EURIBOR	3.500	20/03/2026	42,400	(676)	(0.52)
					€ (1,494)	(1.15)
Total Centra	ally Cleared Financial Derivative Instruments				€ (1,589)	(1.22)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INTEREST RATE SWAPTIONS												
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets			
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	16/01/2024	2,700	€ (12)	€ (34)	(0.03)			
GLM	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	7,400	(88)	(147)	(0.11)			
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	7,400	(88)	(34)	(0.02)			
MYC	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	10,900	(352)	(142)	(0.11)			
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	0.008	17/12/2029	5,500	(342)	(127)	(0.10)			
							€ (882)	€ (484)	(0.37)			

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	03/2024	CNH 8,360	\$ 1,163	€ 0	€ (16)	€ (16)	(0.01)
	06/2024	KRW 777,610	598	0	(7)	(7)	(0.01)
BPS	01/2024	€ 139	DKK 1,035	0	0	0	0.00
	01/2024	745	\$ 815	0	(8)	(8)	(0.01)
	01/2024	£ 88	€ 102	1	0	1	0.00
	01/2024	HUF 32,217	\$ 92	0	(1)	(1)	0.00
	01/2024	\$ 365	€ 334	4	0	4	0.00
	01/2024	557	ZAR 10,326	6	0	6	0.01
BRC	01/2024	DKK 1,200	€ 161	0	0	0	0.00
	01/2024	\$ 1,893	1,728	15	0	15	0.01
	03/2024	300	IDR 4,661,496	2	0	2	0.00
CBK	01/2024	DKK 42,500	€ 5,702	1	0	1	0.00
	01/2024	HUF 2,276	\$ 7	0	0	0	0.00
	01/2024	MXN 2	0	0	0	0	0.00
GLM	01/2024	DKK 29,080	€ 3,902	0	0	0	0.00
	01/2024	€ 323	¥ 52,188	12	0	12	0.01
	01/2024	330	\$ 356	0	(7)	(7)	(0.01)
	01/2024	\$ 75	MXN 1,314	2	0	2	0.00
JPM	01/2024	HUF 77,433	\$ 220	0	(3)	(3)	0.00
	01/2024	\$ 506	MXN 8,703	5	0	5	0.01
	02/2024	450	BRL 2,207	3	0	3	0.00
MBC	01/2024	DKK 1,300	€ 174	0	0	0	0.00
	01/2024	\$ 14,531	13,216	66	0	66	0.05
MYI	01/2024	€ 779	£ 670	0	(6)	(6)	0.00
	01/2024	953	\$ 1,045	0	(7)	(7)	(0.01)
	01/2024	HUF 3,976	11	0	0	0	0.00
	01/2024	\$ 210	€ 195	5	0	5	0.00
RBC	04/2024	0	MXN 2	0	0	0	0.00
RYL	01/2024	€ 140	£ 122	0	0	0	0.00
SCX	01/2024	CAD 1,932	€ 1,295	0	(32)	(32)	(0.02)
	01/2024	£ 16,290	18,763	0	(34)	(34)	(0.02)
	03/2024	TWD 26,892	\$ 865	0	(24)	(24)	(0.02)
1114.6	03/2024	\$ 281	INR 23,477	0	0	0	0.00
UAG	01/2024	DKK 5,715	€ 768	1	0	1	0.00
	01/2024	€ 200 ¢ 267	£ 172	0	(1)	(1)	0.00
	03/2024	\$ 267	INR 22,331		0	<u> </u>	0.00
				€ 124	€ (146)	€ (22)	(0.02)
Total OTC Financial	Derivative Instruments	;				€ (506)	(0.39)
Total Investments						€ 137,963	105.63
Other Current Asse	ts & Liabilities					€ (7,353)	(5.63)
Net Assets						€ 130,610	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.

Cash of €1,867 (31 December 2022: €3,688) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of €39 (31 December 2022: €1,165) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 132,036	€ 0	€ 132,036
Investment Funds	7,680	0	0	7,680
Repurchase Agreements	0	1,000	0	1,000
Financial Derivative Instruments ⁽³⁾	(105)	(2,648)	0	(2,753)
Totals	€ 7,575	€ 130,388	€ 0	€ 137,963

Schedule of Investments PIMCO European Short-Term Opportunities Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	€ 0	€ 193,346	€ 0	€ 193,346
Investment Funds	18,800	0	0	18,800
Repurchase Agreements	0	4,400	0	4,400
Financial Derivative Instruments ⁽³⁾	731	(1,267)	0	(536)
Totals	€ 19,531	€ 196,479	€ 0	€ 216,010

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022						
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾				
AZD	€ N/A	€ N/A	€ N/A	€ 3	€ 0	€ 3				
BOA	(23)	0	(23)	(9)	(440)	(449)				
BPS	(32)	0	(32)	(397)	360	(37)				
BRC	17	0	17	(93)	0	(93)				
CBK	1	0	1	(65)	290	225				
CLY	N/A	N/A	N/A	1	0	1				
GLM	(174)	0	(174)	(80)	(169)	(249)				
GST	N/A	N/A	N/A	(312)	253	(59)				
JPM	5	0	5	(326)	262	(64)				
MBC	66	0	66	(27)	0	(27)				
MYC	(269)	(244)	(513)	(309)	(253)	(562)				
MYI	(8)	9	1	(18)	0	(18)				
RYL	N/A	N/A	N/A	6	0	6				
SCX	(90)	30	(60)	6	0	6				
SSB	N/A	N/A	N/A	391	(328)	63				
UAG	1	0	1	N/A	N/A	N/A				

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	89.78	78.37
Transferable securities dealt in on another regulated market*	10.88	13.20
Other transferable securities	0.43	N/A
Investment funds	5.88	8.90
Repurchase agreements	0.77	2.08
Financial derivative instruments dealt in on a regulated market	(0.50)	0.34
Centrally cleared financial derivative instruments	(1.22)	(0.02)
OTC financial derivative instruments	(0.39)	(0.58)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	29.12	39.32
U.S. Government Agencies	10.83	5.19
U.S. Treasury Obligations	8.43	2.49
Non-Agency Mortgage-Backed Securities	16.56	14.49
Asset-Backed Securities	22.67	15.94
Sovereign Issues	12.85	7.09
Preferred Securities	0.40	0.30
Short-Term Instruments	0.23	6.75
Investment Funds	5.88	8.90
Repurchase Agreements	0.77	2.08
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.49)	0.34
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.01)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Buy Protection	(0.10)	(0.21)
Credit Default Swaps on Credit Indices — Sell Protection	0.03	0.01
Interest Rate Swaps	(1.15)	0.18

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.48
Written Options		
Interest Rate Swaptions	(0.37)	(1.25)
Forward Foreign Currency Contracts	(0.02)	0.19
Other Current Assets & Liabilities	(5.63)	(2.29)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		PAR (000S)		% OF NET ASSETS
ARGENTINA				Venture CLO Ltd. 6.535% due 15/04/2027 6.727% due 20/07/2030	\$	112 \$ 1,170	112 1,169	0.03 0.27	2.500% due 01/04/2036 DKK 2.500% due 01/04/2047 Total Denmark	0 \$		0.00 0.00 2.49
Argentina Government Internation 0.750% due 09/07/2030 1.000% due 09/07/2029	\$ 254 \$ 3	1	0.02	Wind River CLO Ltd. 6.707% due 18/07/2031		1,177 _ -	1,176 11,847		DOMINICAN REPUBLIC SOVEREIGN ISSUES Dominican Republic Government In	tornati	onal Ron	d
3.625% due 09/07/2035 Total Argentina AUSTRALIA	91 _	131	0.01	CORPORATE BONDS & N Gaci First Investment Co. 4.750% due 14/02/2030 4.875% due 14/02/2035	OTES	1,400 1,500	1,402 1,468		4.875% due 23/09/2032 \$ 6.500% due 15/02/2048 Total Dominican Republic	600 800 _	548	0.12 0.18
NON-AGENCY MORTGAGE-BAC RESIMAC Bastille Trust 6.390% due 05/09/2057	CKED SECU 36		0.01	5.125% due 14/02/2053 KSA Sukuk Ltd. 5.268% due 25/10/2028		700	635	0.15	FRANCE CORPORATE BONDS & NOTES			
SOVEREIGN ISSUES Australia Government Internatio	nal Bond			QNB Finance Ltd. 1.375% due 26/01/2026 Sands China Ltd.		400	370	0.09	BNP Paribas S.A. 3.800% due 10/01/2024 Societe Generale S.A.	300		0.07
0.500% due 21/09/2026 0.750% due 21/11/2027 1.000% due 21/12/2030 1.250% due 21/05/2032 1.750% due 21/06/2051	UD 4,100 2,565 700 500 700	1,731 397 277	0.60 0.40 0.09 0.06 0.07	4.300% due 08/01/2026 5.375% due 08/08/2025 Total Cayman Islands		200 400 _			6.446% due 10/01/2029	900 ,000 ,000	2,579 932 1,057 4,868	0.22 0.24
2.500% due 21/05/2030 4.500% due 21/04/2033	500 2,100 _		0.07 0.35	CHILE SOVEREIGN ISSUES					SOVEREIGN ISSUES France Government International B 0.100% due	ond		
Total Australia BRAZIL	-	7,110		Bonos de la Tesoreria de l 4.500% due 01/03/2026			esos 1,262	0.29	25/07/2031 (e) € 1 0.250% due	,774 ,888	1,933 2,072	
CORPORATE BONDS & NOTES Odebrecht Oil & Gas Finance Ltd. 0.000% due 29/01/2024 (c)(f)	\$ 254 _	9	0.00	CHINA SOVEREIGN ISSUES China Government Interna 3.190% due 15/04/2053	ationa CNY	I Bond 2,000	300	0.07	0.500% due 25/05/2072	100 5,550 200 400 200	46 2,249 161 434	0.01
BULGARIA SOVEREIGN ISSUES				COLOMBIA SOVEREIGN ISSUES		2,000	500	0107	Total France	-	7,126 11,994	1.65
Bulgaria Government Internation 4.375% due 13/05/2031	nal Bond € 1,600 _	1,861	0.43	Colombia Government Int 7.500% due 02/02/2034	ternati \$	onal Bond 1,900	2,010	0.47	GERMANY CORPORATE BONDS & NOTES			
CANADA CORPORATE BONDS & NOTES Air Canada Pass-Through Trust 3.300% due 15/07/2031	\$ 372	335	0.08	Total Colombia	COP	570,000 _ _	131 2,141	0.03	1.375% due 03/09/2026 1.375% due 17/02/2032	400 400	364	0.10 0.09
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028 Royal Bank of Canada	€ 400		0.10	CZECH REPUBLIC SOVEREIGN ISSUES Czech Republic Governme	ent Into	ernational	Bond		1.750% due 19/11/2030 3.035% due	,500 400 ,050		0.60 0.09 0.20
4.851% due 14/12/2026	\$ 1,000 <u> </u>	1,008 1,765				12,100 _		0.11	Total Germany GUATEMALA	_	8,715	
SOVEREIGN ISSUES Canada Government Internation	al Rond			CORPORATE BONDS & N	OTES				SOVEREIGN ISSUES			
	AD 4,000	3,073 1,957		Jyske Realkredit A/S 1.000% due 01/10/2050 1.500% due 01/10/2037 1.500% due 01/07/2050	DKK	18,440 0 0		0.49 0.00 0.00	Guatemala Government Internation 5.375% due 24/04/2032 HUNGARY	al Bon 400 _		0.09
Total Canada	-	5,030 6,795		1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047		0 1,138 0	137	0.00 0.03 0.00	SOVEREIGN ISSUES Hungary Government International	Bond		
CAYMAN ISLANDS ASSET-BACKED SECURITIES Atlas Senior Loan Fund Ltd.	_			Nordea Kredit Realkredita 1.000% due 01/10/2050 1.500% due 01/10/2037 1.500% due 01/10/2050	aktiese	e lskab 42,893 0 0		1.10 0.00 0.00		,300 ,500 ,500	1,538 1,604	
6.745% due 15/01/2031 6.805% due 16/01/2030 Bain Capital Credit CLO 6.634% due 23/04/2031	\$ 801 608		0.19 0.14 0.26	1.500% due 01/10/2053 2.000% due 01/10/2047 2.000% due 01/10/2050 2.500% due 01/10/2047		379 0 0 0	0	0.01 0.00 0.00 0.00	Magyar Export-Import Bank 6.125% due 04/12/2027 Total Hungary	2,100 _ _	2,140 5,959	
Barings CLO Ltd. 6.667% due 20/01/2031 CBAM Ltd. 6.684% due 17/04/2031	1,052 1,238	1,051 1,236		Nykredit Realkredit A/S 1.000% due 01/10/2050 1.000% due 01/10/2053 1.500% due 01/10/2037		14,944 0 0	0	0.00	INDONESIA CORPORATE BONDS & NOTES Perusahaan Perseroan Persero PT P	erusah	aan	
Dryden CLO Ltd. 6.675% due 15/04/2031 Dryden Senior Loan Fund	1,353	1,353		1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047 2.500% due 01/10/2036		0 10,540 0 0	1,213 0	0.00 0.28 0.00 0.00	Listrik Negara 3.000% due 30/06/2030 SOVEREIGN ISSUES	,500 _	3,124	0.72
6.852% due 15/08/2030 OCP CLO Ltd. 6.797% due 20/07/2029	1,143 755	1,143 755	0.260.18	2.500% due 01/10/2047 3.000% due 01/10/2047 Realkredit Danmark A/S		0	0	0.00	Indonesia Government Internationa 8.375% due 15/03/2034 IDR 22,982 Total Indonesia		1,688 4,812	
Octagon Loan Funding Ltd. 6.809% due 18/11/2031	1,300	1,302	0.30	1.000% due 01/10/2050 1.500% due 01/10/2053		3,548 3,301		0.09 0.09	rotal muonesia	_	7,012	1.11

DESCRIPTION	PA (000)			DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS
IRELAND				Italy Government International E		1 240	0.21	NON-AGENCY MORTGAGE-BACK	D SEC	UKITIES	
ASSET-BACKED SECURITIES				6.000% due 04/08/2028 f	1,000]	1,340 28,280		Miravet SARL 4.806% due 26/05/2065 €	452	\$ 495	0.11
Accunia European CLO DAC 4.915% due 15/07/2030	€ 36	5 \$ 40	3 0.09	Total Italy	-	31,473		Total Luxembourg	732	5,375	
Ares European CLO DAC				,	-	3.7.7.5	7120	MALAYCIA			
4.745% due 15/10/2031 Armada Euro CLO DAC	1,08	6 1,18	3 0.27	IVORY COAST				MALAYSIA CORPORATE BONDS & NOTES			
4.685% due 15/07/2031	39	8 43	5 0.10	SOVEREIGN ISSUES	I.B.			Petronas Capital Ltd.			
Aurium CLO DAC				Ivory Coast Government Internation 5.250% due 22/03/2030 €	tional Bor 1,600	1,593	0.37	2.480% due 28/01/2032 \$	500	427	0.10
4.695% due 16/01/2031	1,09	7 1,19	9 0.28	5.875% due 17/10/2031	700	695	0.16	3.500% due 21/04/2030 4.550% due 21/04/2050	200 200		0.04
BNPP AM Euro CLO DAC 4.822% due 22/07/2032	1,00	0 1,09	0.25	Total Ivory Coast	_	2,288	0.53	4.800% due 21/04/2060	200		
Cairn CLO DAC				JAPAN						989	0.23
4.552% due 30/04/2031 Carlyle Euro CLO DAC	37	9 41.	3 0.10	CORPORATE BONDS & NOTES				SOVEREIGN ISSUES			
4.665% due 15/01/2031	99	2 1,08	5 0.25	Nomura Holdings, Inc.				Malaysia Government Internationa	l Bond		
Dryden Euro CLO DAC				2.329% due 22/01/2027 \$	400	367	0.09		4,621	1,004	0.23
4.625% due 15/04/2033 4.862% due 15/05/2034	69 99		3 0.18 5 0.25	Sumitomo Mitsui Banking Corp. 0.409% due 07/11/2029 €	1,300	1,227	0.28	Total Malaysia		1,993	0.46
GoldenTree Loan Managemen		. ,	0.23	Sumitomo Mitsui Financial Grou		1,221	0.20	MULTINATIONAL			
4.893% due 20/01/2032	1,00	0 1,09	3 0.25	5.520% due 13/01/2028 \$	1,200	1,229	0.28	CORPORATE BONDS & NOTES			
Harvest CLO DAC 4.566% due 26/06/2030	72	8 79	5 0.18	Sumitomo Mitsui Trust Bank Ltd.		004	0.22	Preferred Term Securities Ltd.			
4.673% due 20/10/2031	78	7 85	7 0.20	0.010% due 15/10/2027 €	1,000	984 3. 807	0.23	6.039% due 23/06/2035 \$	949	912	0.21
4.725% due 15/07/2031 4.815% due 15/01/2032	1,10 1,10		3 0.28 0 0.28		-	3,007	0.00	NETHERLANDS			
Jubilee CLO DAC	1,10	1,20	0.20	SOVEREIGN ISSUES				CORPORATE BONDS & NOTES			
4.565% due 15/04/2030	55		0.14	Japan Government International		7 452	1 72	Cooperatieve Rabobank UA			
4.615% due 15/04/2031 Madison Park Euro Funding Da	40 AC	0 43	5 0.10	·	050,000 907,398	7,452 6,764		3.758% due 06/04/2033	400	359	0.08
4.765% due 15/07/2032	1,10	0 1,19	0.28	0.100% due 10/03/2029 (e)	535,115	3,999	0.93	CTP NV 0.500% due 21/06/2025 €	1,100	1,146	0.27
Man GLG Euro CLO DAC		4 60	- 0.14		238,000 254,000	1,310 1,432	0.30	ING Groep NV	1,100	1,140	0.27
4.615% due 15/12/2031 Oak Hill European Credit Partr	55		5 0.14		360,000	2,601	0.60	2.125% due 23/05/2026	500	541	0.13
4.733% due 20/10/2031	1,09		0.28		_	23,558	5.45	Prosus NV 1.207% due 19/01/2026	1 500	1 562	0.26
OCP Euro CLO DAC	00			Total Japan	_	27,365	6.33		1,500 1,600	1,563 1,479	
4.882% due 22/09/2034 Palmer Square European Loan	80 Eunding		0.20	KAZAKHSTAN						5,088	1.18
4.695% due 15/07/2031	86		3 0.22	CORPORATE BONDS & NOTES				NON-AGENCY MORTGAGE-BACK	D SEC	IRITIES	
Sculptor European CLO DAC	4.40			KazMunayGas National Co. JSC				Jubilee Place BV	D JECC	JIMILI	
4.755% due 14/01/2032	1,10		3 0.28 7 4.60	3.500% due 14/04/2033 \$	1,550	1,292	0.30	4.985% due 17/10/2057 €	413	457	0.10
		19,03	4.00	5.750% due 19/04/2047 6.375% due 24/10/2048	200 400	176 377	0.04	Total Netherlands		5,545	1.28
CORPORATE BONDS & NOTE	S			Total Kazakhstan		1,845		NEW ZEALAND			
AerCap Ireland Capital DAC 2.450% due 29/10/2026	\$ 40	ıΩ 27	0.08	LUVEMBOURG				SOVEREIGN ISSUES			
3.000% due 29/10/2028	\$ 40 50		7 0.11	LUXEMBOURG				New Zealand Government Internat	ional Bo	ond	
		82	7 0.19	COMMON STOCKS	SHARES			1.500% due 15/05/2031 NZD	600	314	0.07
Total Ireland		20,68	4.79	COMMON STOCKS	6.700	466	0.04	NORWAY			
ISRAEL				DrillCo Holding Lux S.A. (b) DrillCo Holding Lux S.A. (b)(h)	6,700 16,048	166 399	0.04	SOVEREIGN ISSUES			
SOVEREIGN ISSUES				Total Common Stocks	10,040		0.09	Kommunalbanken A/S			
Israel Government Internation	nal Bond				PAR			1.900% due 19/01/2027 AUD	400	255	0.06
	ILS 2,10		0.13		(000S)			Norway Government International 1.750% due 13/03/2025 NOK	Bond 6,000	576	0.13
2.000% due 31/03/2027 4.500% due 17/01/2033	2,70 \$ 2,20	0 2,09	3 0.17 5 0.48	CORPORATE BONDS & NOTES				Total Norway	3,000		0.13
5.000% due 30/10/2026	€ 4,20	0 4,74	3 1.10	Aroundtown S.A. 0.375% due 15/04/2027 €	700	624	0.15	,			
Total Israel		8,12	1.88	CBRE Global Investors Open-End			0.15	PERU CORDONATE DONDE & NOTES			
ITALY				SICAV-SIF Pan European Core	Fund			CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTE	S			0.900% due 12/10/2029	300	276	0.06	Banco de Credito del Peru S.A. 4.650% due 17/09/2024 PEN	1,700	446	0.11
AMCO - Asset Management Co				Chile Electricity Lux MPC SARL 6.010% due 20/01/2033 \$	1,000	1,026	0.24	Credicorp Capital Sociedad Tituliza		Α.	
4.625% due 06/02/2027	60	0 68	2 0.16	CPI Property Group S.A.	.,000	,,020		10.100% due 15/12/2043	4,000	1,090	
Banca Monte dei Paschi di Sie 0.875% due 08/10/2027	na SpA 1,30	0 1.34	0.31	1.625% due 23/04/2027 €	700	570	0.13			1,536	0.36
6.750% due 05/09/2027	40		0.11	1.750% due 14/01/2030 FORESEA Holding S.A.	300	189	0.04	SOVEREIGN ISSUES			
Intesa Sanpaolo SpA 5.125% due 29/08/2031	60	0 70	3 0.16	7.500% due 15/06/2030 \$	284	263	0.06	Peru Government International Bor	nd		
J. 12J /0 UUE Z3/UO/ZU3	60		3 0.16	Logicor Financing SARL				8.200% due 12/08/2026	2,100		0.14
		3,13.	. 3177	0.625% due 17/11/2025 € 0.750% due 15/07/2024	200 300	206 324	0.05	Total Peru		2,139	0.50
SOVEREIGN ISSUES				0.750% due 15/07/2024	300	524	U.Uŏ	PHILIPPINES			
Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026	\$ 60	0 60	0.14	5.780% due 23/08/2032 \$	800	837	0.19	SOVEREIGN ISSUES			
Italy Buoni Poliennali Del Teso		00	0.14			4,315	1.00	Philippines Government Internation			
2.350% due 15/09/2024 (e)	€ 23,78	8 26,34	6.09					6.250% due 14/01/2036 PHP :	21,000	362	0.08

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR DOS)	FAIR VALUE (000S)	% OF NET ASSETS
POLAND SOVEREIGN ISSUES				SLOVENIA CORPORATE BONDS & NOTES				MDGH GMTN RSC Ltd. 5.500% due 28/04/2033 Total United Arab Emirates	\$ 2	200 \$	212 1,999	0.05
Poland Government International B 3.875% due 14/02/2033 € 4.250% due 14/02/2043 4.875% due 04/10/2033 \$ 5.500% due 16/11/2027 5.500% due 04/04/2053	1,300 \$ 900 400 100 300	1,049 406 104		Nova Kreditna Banka Maribor d.d. 1.875% due 27/01/2025 € Nova Ljubljanska Banka d.d. 3.400% due 05/02/2030 Total Slovenia	400 \$	440 383 823	0.09	UNITED KINGDOM CORPORATE BONDS & NOTES Antofagasta PLC				
Total Poland	_	3,370	0.78	SOUTH AFRICA SOVEREIGN ISSUES				2.375% due 14/10/2030 Barclays PLC 6.224% due 09/05/2034		500		0.08
PORTUGAL CORPORATE BONDS & NOTES				South Africa Government Internation 5.375% due 24/07/2044 \$	300	240		7.437% due 02/11/2033 Haleon UK Capital PLC		800	336	0.08
Banco Espirito Santo S.A. 4.000% due 21/01/2019 ^ 4.750% due 15/01/2018 ^	1,900 600 _	182		5.750% due 30/09/2049 Total South Africa	200	160 400		3.125% due 24/03/2025 HSBC Holdings PLC 2.251% due 22/11/2027		'00 I00		0.16
Total Portugal QATAR	_	759	0.18	SOUTH KOREA SOVEREIGN ISSUES				4.041% due 13/03/2028 4.583% due 19/06/2029 5.887% due 14/08/2027	1,0	000 000 100	970	0.04 0.22 0.09
CORPORATE BONDS & NOTES QatarEnergy				South Korea Government Internati 2.000% due 10/06/2031 KRW 1,013 2.125% due 10/06/2027 680	3,830 0,000	730 510	0.12	Nationwide Building Society 2.972% due 16/02/2028	1,3	800	1,210	0.28
2.250% due 12/07/2031 \$ 3.300% due 12/07/2051 Total Qatar	200	147	0.04 0.03 0.07	2.625% due 10/06/2028 98	3,730 1,020 5,810	2,902 745 768	0.17	NatWest Group PLC 5.076% due 27/01/2030 Santander UK Group Holdings F		00	1,084	0.25
ROMANIA SOVEREIGN ISSUES		317	0.07	3.250% due 10/09/2042 34 4.250% due 10/12/2032 4,950	0,490 7,960 0,810 0,000	906 275 4,155 541	0.06 0.96	2.469% due 11/01/2028 6.534% due 10/01/2029 7.482% due 29/08/2029 Standard Chartered PLC	1	000 000	456 1,347 1,387	
Romania Government International 1.375% due 02/12/2029 € 1.750% due 13/07/2030 2.000% due 28/01/2032 2.000% due 14/04/2033	360 1,300 100 800	1,165 86	0.08 0.27 0.02 0.15	Total South Korea SPAIN ASSET-BACKED SECURITIES		11,532	2.67	0.991% due 12/01/2025 2.608% due 12/01/2028 2.678% due 29/06/2032 2.819% due 30/01/2026	6	800 800 800 800	549 326	0.18 0.13 0.08 0.09
2.124% due 16/07/2031 2.625% due 02/12/2040 2.750% due 14/04/2041	300 100 200	265 74 149	0.06 0.02 0.03	BBVA Consumer Auto 0.270% due 20/07/2031 €	81	88	0.02	TP ICAP Finance PLC 2.625% due 18/11/2028	£ 4	_ 004	427 11,879	0.10 2.75
2.875% due 13/04/2042 6.375% due 18/09/2033	500 500	585	0.09 0.13	CORPORATE BONDS & NOTES Banco Santander S.A.				NON-AGENCY MORTGAGE-BA	CKED	SECI	JRITIES	
6.625% due 27/09/2029 Total Romania	800 _	947 4,637	1.07	1.849% due 25/03/2026 \$ 3.496% due 24/03/2025	200 800		0.05 0.18 0.23	Alba PLC 5.509% due 17/03/2039 Canada Square Funding PLC	-	'83	968	0.22
RUSSIA SOVEREIGN ISSUES				SOVEREIGN ISSUES	_			6.000% due 17/06/2058 Eurosail PLC	į	39	684	0.16
Russia Government International Bo 1.125% due 20/11/2027 ^ 7.700% due 23/03/2033 ^ RUB 3	ond 500 33,500		0.05 0.03	Autonomous Community of Catalon 4.220% due 26/04/2035 € Spain Government International Box	300	340	0.08	5.489% due 13/03/2045 Great Hall Mortgages PLC 5.469% due 18/03/2039		25 9		0.04
Total Russia SAUDI ARABIA	_		0.08	1.450% due 31/10/2071	500 2,000	279 2,072 2,691	0.48	5.479% due 18/06/2039 5.812% due 18/06/2039 Paragon Mortgages PLC	\$	20 82	152	0.03
SOVEREIGN ISSUES Saudi Arabia Government Internation	onal Ron	Ч		Total Spain		3,748		6.270% due 15/05/2045 Polaris PLC	£	88		0.03
3.250% due 22/10/2030 \$ 4.750% due 18/01/2028 4.875% due 18/07/2033	200 1,200	186 1,214		SUPRANATIONAL CORPORATE BONDS & NOTES				5.985% due 23/12/2058 Resloc UK PLC 5.499% due 15/12/2043		167 145		0.14
5.000% due 18/01/2053 Total Saudi Arabia	1,300 900 _	1,329 850 3,579	0.20	Asian Development Bank 6.150% due 25/02/2030 INR 25:	2,300	2,905	0.67	Ripon Mortgages PLC 5.920% due 28/08/2056		667	3,390	
SERBIA				SWITZERLAND CORPORATE BONDS & NOTES				RMAC PLC 0.000% due 15/02/2047	1,5	500	1,918	0.44
SOVEREIGN ISSUES Serbia Government International Bo 1.650% due 03/03/2033 €		57/	0.14	UBS Group AG 4.125% due 24/09/2025 \$ 6.327% due 22/12/2027	200 300	196 309	0.05	RMAC Securities PLC 5.509% due 12/06/2044 Stratton Mortgage Funding PLC		808	624	0.14
2.050% due 23/09/2036	400 2,500 _		0.07 0.61	6.373% due 15/07/2026 6.537% due 12/08/2033 7.000% due 30/09/2027 £ 7.750% due 01/03/2029 €	500 300 300 1,900	506 320 399 2,422	0.12 0.07 0.09 0.56	6.069% due 25/09/2051 6.120% due 12/03/2052 6.121% due 20/07/2060 Towd Point Mortgage Funding	1,1	98 515 04	1,017 657 1,408	0.15
SINGAPORE CORPORATE BONDS & NOTES				9.016% due 15/11/2033 \$ Total Switzerland	500	615 4,767		6.571% due 20/07/2045 Trinity Square PLC	8	332	1,064	
CapitaLand Ascendas REIT 0.750% due 23/06/2028	1,000 _	948	0.22	THAILAND SOVEREIGN ISSUES				6.070% due 15/07/2059	Ī	509 _ _	14,038	0.15 3.25
SOVEREIGN ISSUES				Thailand Government International 3.390% due 17/06/2037 THB 30	Bond 0,641	951	0.22	SOVEREIGN ISSUES				
Singapore Government Internationa 2.250% due 01/08/2036 SGD 3.375% due 01/09/2033	al Bond 890 260 _	209	0.15 0.05 0.20	UNITED ARAB EMIRATES CORPORATE BONDS & NOTES		331	J.22	United Kingdom Gilt 0.125% due 22/03/2024 (e) 0.125% due 22/03/2051 (e) 0.125% due 22/03/2068 (e) 0.625% due 22/11/2042 (e)	4	511 195 66 78	159	1.64 0.07 0.03 0.05
Total Singapore	_	1,798	0.42	Masdar Abu Dhabi Future Energy C 4.875% due 25/07/2033 \$	o. 1,800	1,787	0.41	0.625% due 22/10/2050		800		0.03

DESCRIPTION	PAI (000S		NET	P P (00)	PAR 0S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
1.250% due 31/07/2051 1.500% due 31/07/2053	£ 370		0.06 0.05	CORPORATE BONDS & NOTES 7-Eleven, Inc.				Countrywide Home Loan Mortgag 6.090% due 25/03/2035 \$	je Pass 241		rust 0.05
Total United Kingdom		8,964 34,881	2.07 8.07		00 \$	99	0.02	GSR Mortgage Loan Trust 5.750% due 25/02/2036	143	125	0.03
UNITED STATES			0.07	5.800% due 01/05/2025 40	00	401	0.09	HarborView Mortgage Loan Trust 4.082% due 19/06/2036		71	0.02
ASSET-BACKED SECURITIES					00	475	0.11	Lehman XS Trust			
ACE Securities Corp. Home Equ 5.750% due 25/07/2036	i ity Loan \$ 85		0.01		00		0.17	5.990% due 25/02/2046 Morgan Stanley Capital Trust	185	163	0.04
6.070% due 25/02/2036 6.130% due 25/11/2035	107 157	105	0.02		00 00	584 666	0.14 0.15	6.559% due 15/07/2035 Residential Accredit Loans, Inc. Tr	1,300 ust	1,289	0.30
Bear Stearns Asset-Backed Sec 4.724% due 25/07/2036	urities Tr		0.00	Bayer U.S. Finance LLC 4.250% due 15/12/2025 \$ 40	00	390	0.09	6.000% due 25/06/2036 6.000% due 25/09/2036	255 274	196 117	0.04 0.03
Carrington Mortgage Loan Tru 5.690% due 25/01/2037	st 1,100		0.18		00		0.06	Residential Asset Securitization To 5.750% due 25/02/2036	r ust 930	706	0.16
Citigroup Mortgage Loan Trust 4.254% due 25/10/2037			0.11	5.125% due 01/07/2049 50	00 00	407		Sequoia Mortgage Trust 3.701% due 20/01/2047	15	9	0.00
5.990% due 25/03/2036	1,001	901	0.21	Credit Suisse AG AT1 Claim 30 Doctors Co. An Interinsurance Exchange	00 e	36	0.01	Structured Adjustable Rate Mortg	age Lo	an Trust	
Countrywide Asset-Backed Cer 5.610% due 25/08/2037	tificates 762		0.16	4.500% due 18/01/2032	00	80	0.02	4.471% due 25/10/2036 5.790% due 25/10/2035	60 140	32 128	0.01
5.610% due 25/06/2047	228 948	3 205	0.05	Ford Motor Credit Co. LLC 2.748% due 14/06/2024 £ 10	00	126	0.03	5.910% due 25/05/2037	25	21	0.00
5.670% due 25/06/2047 5.930% due 25/04/2047	1,267	1,149	0.27	3.375% due 13/11/2025 \$ 50	00	479	0.11	Structured Asset Mortgage Invest 5.830% due 25/07/2046	ments 407	336	0.08
5.990% due 25/12/2036 First Franklin Mortgage Loan T	2,765	2,579	0.60		00 00		0.05 0.11	5.870% due 25/05/2036 5.890% due 25/04/2036	190 13	150 12	0.03
6.190% due 25/11/2035	99 99	91	0.02	GA Global Funding Trust 2.250% due 06/01/2027	00	272	0.06	6.310% due 19/10/2033	2	1	0.00
First NLC Trust 5.540% due 25/08/2037	383	190	0.04	Goldman Sachs Group, Inc.				Structured Asset Securities Corp. 5.750% due 25/01/2036	135	112	0.03
GSAMP Trust 5.620% due 25/12/2046	181	90	0.02	4.452% due 30/04/2024 € 80	00 00	884		Structured Asset Securities Corp. 5.760% due 25/10/2036	Mortga 483	n <mark>ge Loan T</mark> i 388	rust 0.09
5.700% due 25/12/2046	91	45	0.01	4.956% due 07/02/2025 50 JPMorgan Chase & Co.	00	553	0.13	WaMu Mortgage Pass-Through Co		tes Trust	
5.950% due 25/09/2036 Home Equity Asset Trust	3,036	5 1,082	0.25	2.595% due 24/02/2026 \$ 1,30 4.080% due 26/04/2026 1,30		1,260 1,279		4.063% due 25/12/2036 6.030% due 25/11/2045	56 123	48 111	0.01
6.565% due 25/05/2035	344	339	0.08	Morgan Stanley		•		6.412% due 25/06/2042 Washington Mutual Mortgage Pas	1 cc-Thro	1 uah	0.00
HSI Asset Securitization Corp. 5.810% due 25/12/2036 6.085% due 25/01/2036	198 2,300		0.01 0.49	2.103% due 08/05/2026 € 1,00 Organon & Co.		1,080		Certificates Trust 6.000% due 25/06/2037	381	337	0.08
Long Beach Mortgage Loan Tru 6.115% due 25/11/2035			0.00	Pacific Gas & Electric Co.	00		0.02			8,509	1.97
Massachusetts Educational Fin			0.00		00 00		0.02	U.S. GOVERNMENT AGENCIES			
6.590% due 25/04/2038	29) 29	0.01		00 00		0.02	Fannie Mae 3.000% due 01/03/2060	391	345	0.08
MASTR Asset-Backed Securitie 5.680% due 25/05/2037	250		0.05	4.000% due 01/12/2046	00	73	0.02	3.500% due 01/01/2059	1,233	1,120	0.26
5.770% due 25/08/2036 5.950% due 25/06/2036	278 3,511		0.02		00 00		0.02	5.852% due 25/06/2036 Freddie Mac	15	15	0.01
Morgan Stanley ABS Capital, In	nc. Trust	,		Penske Truck Leasing Co. LP	00	1 275	0.22	0.000% due 15/01/2038 (a)	225		0.00
5.600% due 25/10/2036 5.600% due 25/01/2037	633 1,871		0.13 0.19	3.950% due 10/03/2025 1,40 Principal Life Global Funding	00	1,375	0.32	5.334% due 15/01/2038 Ginnie Mae	225	222	0.05
5.720% due 25/03/2037	686	294	0.07	1.375% due 10/01/2025	00	288	0.07	3.000% due 20/07/2046 -	_	_	
5.950% due 25/06/2036 New Century Home Equity Loa	1,311 n Trust	690	0.16	Southern California Edison Co. 1.100% due 01/04/2024	00	297	0.07	20/05/2047 5.777% due 20/12/2062	8 274	8 272	0.00
6.190% due 25/03/2035	377	370	0.08		_	14,045		Ginnie Mae, TBA			
NovaStar Mortgage Funding To 5.770% due 25/09/2036	rust 194	81	0.02	LOAN PARTICIPATIONS AND ASSIGN	MEN [*]	TS		3.000% due 01/02/2054 Uniform Mortgage-Backed Securi	2,700	2,447	0.57
Option One Mortgage Loan Tru) 200	0.00	CenturyLink, Inc.				2.500% due 01/02/2051 -		1.622	0.20
5.610% due 25/03/2037 RAAC Trust	300	265	0.06	7.720% due 15/03/2027 59	91 _	410	0.09	01/01/2052 3.000% due 01/10/2042 -	1,914	1,632	0.38
6.970% due 25/09/2047	388		0.09	NON-AGENCY MORTGAGE-BACKED S	ECUI	RITIES		01/10/2049 3.500% due 01/10/2034 -	1,490	1,345	0.31
Residential Asset Mortgage Pr 6.110% due 25/01/2036	oducts Fr 310		0.07	Ashford Hospitality Trust 6.434% due 15/04/2035 1,0	51	1,038	0.24	01/07/2050	836	787	0.18
6.520% due 25/09/2035	1,300	1,119	0.26		04	300	0.07	4.000% due 01/09/2040 - 01/06/2050	493	474	0.11
Residential Asset Securities Co 6.030% due 25/04/2036	51		0.01		44		0.01	4.500% due 01/04/2041 5.500% due 01/07/2037 -	58	58	0.01
Securitized Asset-Backed Rece 5.970% due 25/05/2036	i vables L I 397		0.05	Barclays Commercial Mortgage Securit 6.659% due 15/07/2037 1,30		r ust 1,340	0.31	01/04/2039	141	144	0.03
6.130% due 25/08/2035 6.430% due 25/01/2036	593 30	474	0.11	Chase Mortgage Finance Trust	37		0.01	Uniform Mortgage-Backed Securit 2.500% due 01/02/2054 3.500% due 01/02/2054	6,100	5,197	1.20 0.38
Soundview Home Loan Trust 6.030% due 25/05/2036	474		0.10	Citigroup Commercial Mortgage Trust	46				1,800 17,800 21,800	1,653 16,841	3.90
Structured Asset Investment Lo				Citigroup Mortgage Loan Trust, Inc.	40	094	0.21	5.000% due 01/01/2054	29,600	21,147 29,298	4.89 6.78
5.620% due 25/09/2036 6.090% due 25/01/2036	20 1,872		0.00	3.906% due 25/05/2035	20	19	0.00		23,300 24,300	23,405 24,675	5.42 5.71
6.520% due 25/08/2033	. 9	8	0.00	Countrywide Alternative Loan Trust 5.892% due 20/03/2046	19	16	0.00		39,700	40,682	9.41
Texas Natural Gas Securitization 5.102% due 01/04/2035	n Financ 200		0.05	5.892% due 20/05/2046	23 75	20	0.00			171,779	39.74
	200	21,676			97		0.04				

Schedule of Investments Global Advantage Fund (Cont.)

D	ESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Į	J.S. TREASURY OBLIGATIONS	5			SHORT-TERM INST	RUMEN	VTS			INVESTMENT FUNDS			
ι	J.S. Treasury Bonds				ARGENTINA TREAS	URY BIL	LS			COLLECTIVE INVESTMENT	SCHEMES		
1	.875% due 15/02/2041 2.875% due 15/05/2052	\$ 1,300 1 9,000 300	6,475 239	0.18 1.50 0.05	(34.368)% due 20/05/2024 (c)(d)	ARS	4,433	\$ 7	0.00	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating			
	1.000% due 15/11/2052	400	395	0.09	HUNGARY TREASU	KA RILLS				NAV Fund (g)	1,218,209 \$	12,139	2.81
(J.S. Treasury Inflation Protecte 0.125% due 15/04/2025 0.125% due 15/07/2030	3,157 2,040	3,044 1,844	0.70 0.43	10.900% due 04/01/2024 (c)(d)	HUF 1,	,771,000	5,115	1.18	PIMCO Specialty Funds Ireland p.l.c PIMCO	446 527	6.074	1.40
).125% due 15/07/2031	1,263	1,123	0.26	JAPAN TREASURY	BILLS				China Bond Fund (g)	446,527	6,071	1.40
().125% due 15/01/2032).250% due 15/01/2025).250% due 15/02/2050	3,996 6,755 1,197	3,512 6,557 781	0.81 1.52 0.18	(0.211)% due 29/01/2024 (c)(d) (0.207)% due	¥	202,000	1,433	0.33	Total Investment Funds	\$	18,210	4.21
	0.500% due 15/01/2028 0.625% due 15/07/2032	10,228 1,694	9,681 1,549	2.24 0.36	05/02/2024 (c)(d) (0.193)% due	1,	,428,000	10,131	2.35				
).750% due 15/07/2028 .125% due 15/01/2033	2,084 3,925	1,995 3,716	0.46 0.86	29/01/2024 (c)(d) (0.189)% due		38,000	270	0.06				
	J.S. Treasury Notes				05/02/2024 (c)(d)		292,000	2,071	0.48				
3	2.875% due 30/04/2025 8.500% due 15/02/2033 8.000% due 29/02/2028	9,300 1,300 300	9,099 1,261 301	2.11 0.29 0.07	Total Short-Term Instru	ıments		13,905 19,027	3.22 4.40				
	otal United States		52,347 268,766	12.11	Total Transferable Se	ecurities		\$ 558,153	129.12				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 534	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (545)	\$ 534	\$ 534	0.12
Total Repurcha	ase Agreeme	ents				\$ (545)	\$ 534	\$ 534	0.12

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES Unrealised **Expiration** % of Appreciation/ Description Type Month **Contracts** (Depreciation) **Net Assets** 3-Month Euribor March Futures 03/2024 0.01 154 Long 26 3-Month Euribor March Futures Long 03/2025 154 139 0.03 3-Month Euribor September Futures 09/2024 (203)(0.05)Short 308 (0.01) (0.10) 3-Month SOFR December Futures 03/2024 Long 3-Month SOFR December Futures 03/2025 326 (427)Short 09/2024 09/2025 0.00 3-Month SOFR June Futures (3) 122 Short 25 3-Month SOFR June Futures 82 0.03 Long 3-Month SOFR March Futures 06/2024 276 112 0.03 Long 3-Month SOFR September Futures 12/2024 (0.01)Short 87 (56)12/2025 82 0.03 3-Month SOFR September Futures Long 122 Australia Government 3-Year Note March Futures 03/2024 28 (0.01)Short (20)Australia Government 10-Year Bond March Futures 03/2024 (0.07)Short 136 (317)Canada Government 10-Year Bond March Futures Long 03/2024 6 0.01 55 (118)(0.03)Euro-Bobl March Futures Short 03/2024 Euro-Buxl 30-Year Bond March Futures Short 03/2024 (63)(0.02)Euro-OAT France Government 10-Year Bond March Futures 149 Short 03/2024 (666)(0.15)Euro-Schatz March Futures Short 03/2024 14 (10)0.00 Japan Government 10-Year Bond March Futures Short 03/2024 16 (138)(0.03)U.S. Treasury 2-Year Note March Futures Short 03/2024 10 (21)(0.01)U.S. Treasury 5-Year Note March Futures Short 03/2024 229 (619)(0.14)U.S. Treasury 10-Year Note March Futures Short 03/2024 94 (332)(0.08)U.S. Treasury 10-Year Ultra March Futures Short 03/2024 67 (381)(0.09)U.S. Treasury 30-Year Bond March Futures Short 03/2024 24 (222)(0.05)U.S. Treasury Ultra Long-Term Bond March Futures Long 03/2024 0.01 United Kingdom Long Gilt March Futures Short 03/2024 220 (1,971)(0.46)\$ (5,020) (1.16)

\$ (5,020)

(1.16)

Total Financial Derivative Instruments Dealt in on a Regulated Market

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ford Motor Credit Co. LLC	5.000%	20/06/2025	\$ 400	\$ 8	0.00
CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)					
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 10-Year Index CDX.IG-41 10-Year Index iTraxx Europe Main 40 10-Year Index	(1.000)% (1.000) (1.000)	20/06/2033 20/12/2033 20/12/2033	\$ 4,600 56,300 € 6,500	\$ (47) (652) (92)	(0.01) (0.15) (0.02)
				\$ (791)	(0.18)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION (1)					
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 5-Year Index	1.000%	20/06/2028	\$ 500	\$ 3	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	54,800	376	0.09
				\$ 379	0.09

INTEREST	RATE SWAPS					
Pay/ Receive Floating	Floreting Date Index	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027 17/06/2035	£ 11,700	\$ 28	0.01 0.00
Receive ⁽⁴⁾ Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS 1-Day GBP-SONIO Compounded-OIS	3.000 4.250	20/03/2054	2,500 800	(6) 133	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	25,800	2,708	0.63
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2034	18,700	714	0.16
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2029	900	29	0.01
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 109,640	2	0.00
Pay	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	602,600	21	0.00
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	56,810	(4)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	¥ 250,000	(34)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	230,000	(57)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	440,000	(68)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	280,000	251	0.06
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	570,000	(56)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.789	23/01/2033	1,356,000	(81)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	300,000	298	0.07
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	130,000	(4)	0.00
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 11,645	(82)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	\$ 10,400	844	0.19
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	10,080	(492)	(0.11)
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	9,500	465	0.11
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	10,200	933	0.21
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	8,100	406	0.09
Receive	1-Day USD-SOFR Compounded-OIS	1.430	31/03/2024	200	6	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2024	200	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.500 1.518	15/12/2028	9,900 800	(1,182)	(0.27)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029 20/01/2029		(86)	(0.02)
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	2,300 500	(234) (50)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	10,740	72	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	19,230	265	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.850	21/04/2024	21,900	522	0.12
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	2,000	(753)	(0.17)
Receive	1-Day USD-SOFR Compounded-OIS	2.209	31/03/2024	2,236	71	0.02
Pay	1-Day USD-SOFR Compounded-OIS	2.400	21/06/2024	600	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	1,080	(74)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	400	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	900	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,200	(18)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	16,400	400	0.09
Pay	1-Day USD-SOFR Compounded-OIS	2.968	30/06/2024	13,100	(307)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	600	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	400	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	500	(7)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.070	15/11/2032	2,500	83	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.083	15/11/2032	2,300	74	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.086	15/11/2032	2,600	56	0.01

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate Pay	Floating Rate Index 1-Day USD-SOFR Compounded-OIS	3.088%	Date 07/11/2024	* 300	(Depreciation) \$ (3)	Net Assets 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	600	(13)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.106 3.139	15/11/2032 15/11/2032	1,900 2,400	57 66	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	600	(7)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.150 3.163	13/05/2025 30/09/2029	32,800 3,100	229 (72)	0.05 (0.02)
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.173	15/11/2032	1,700	44	0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.174	15/11/2032	1,800	45	0.01
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.190 3.200	25/10/2024 13/05/2025	600 2,700	(7) 25	0.00 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.203	05/10/2053	220	(6)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.225 3.225	25/10/2024 30/09/2029	500 2,100	(5) (43)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.240	03/10/2053	600	(11)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.250 3.250	21/06/2028 20/12/2053	7,400 9,600	38 (1,160)	0.01 (0.27)
Pay	1-Day USD-SOFR Compounded-OIS	3.454	30/06/2029	2,900	(1,100)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	100	1 200	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.650	20/12/2033 22/11/2024	31,271 1,000	1,208 (9)	0.28 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	1,300	(12)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	21/11/2024 11/12/2024	1,600 900	(13) (7)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	9,600	134	0.03
Receive Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	11,104 150	(354)	(0.08)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750 3.750	02/01/2034 20/06/2034	8,620	(3) 22	0.00 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	200	3	0.00
Receive ⁽⁴⁾ Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.810 3.842	02/01/2034 26/12/2033	150 400	(4) (11)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	600	(17)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.857 3.898	31/03/2030 30/06/2029	4,000 3,200	59 37	0.01 0.01
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	500	(18)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.981	30/11/2027	8,600	103	0.02
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.988 4.000	30/11/2027 20/03/2054	9,200 1,600	238 (29)	0.05 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	500	(21)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.159 4.193	31/03/2025 30/11/2027	14,500 3,000	209 60	0.05 0.01
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.228	30/08/2025	5,300	(22)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	54,396	(215)	(0.05)
Pay ⁽⁴⁾ Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.250 4.435	20/03/2034 01/11/2033	7,200 310	73 26	0.02 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	1,100	92	0.02
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Year BRL-CDI	4.450 6.291	01/11/2033 04/01/2027	600 BRL 1,600	50 29	0.01 0.01
Pay	3-Month CAD-Bank Bill	1.220	03/03/2025	CAD 6,700	(288)	(0.07)
Pay Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.500 1.500	17/06/2025 17/06/2030	2,600 1,600	(112) (90)	(0.03) (0.02)
Receive	3-Month CAD-Bank Bill	1.750	16/12/2046	1,400	122	0.03
Pay	3-Month CAD Bank Bill	1.900	18/12/2029	3,700 1,900	(243) 26	(0.06)
Receive Pay	3-Month CAD-Bank Bill 3-Month CAD-CAONREPO Compounded-OIS	3.250 3.250	15/03/2033 21/06/2033	5,700	26 174	0.01 0.04
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,400	(146)	(0.03)
Pay ⁽⁴⁾ Receive	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.500 3.750	10/05/2025 20/12/2033	45,500 4,600	(73) (176)	(0.02) (0.04)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	4.600	30/08/2025	6,700	47	0.01
Pay Pay	3-Month CHF-SRFXON3 Compounded-OIS 3-Month CHF-SRFXON3 Compounded-OIS	0.283 0.294	14/02/2027 10/02/2027	CHF 1,700 4,400	(73) (178)	(0.02) (0.04)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.300	15/02/2027	1,700	(72)	(0.02)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	1,300	(51)	(0.01)
Pay Receive ⁽⁴⁾	3-Month CHF-SRFXON3 Compounded-OIS 3-Month CNY-CNREPOFIX	0.500 2.250	15/09/2026 20/03/2029	900 CNY 80,920	(45) (64)	(0.01) (0.02)
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.250	20/03/2029	KRW 1,508,010	6	0.00
Pay Pay	3-Month NZD-BBR 3-Month NZD-BBR	0.528 3.250	17/03/2024 21/03/2028	NZD 350 2,600	(1) (252)	0.00 (0.06)
Pay	3-Month NZD-BBR	3.750	15/06/2027	4,100	20	0.00
Pay Pay ⁽⁴⁾	3-Month NZD-BBR 3-Month NZD-BBR	4.000 4.750	14/06/2024 20/03/2025	24,900 12,400	(80) (15)	(0.02) 0.00
Pay ⁽⁴⁾	3-Month NZD-BBR	5.250	20/03/2025	11,700	20	0.00
Pay	3-Month SEK-STIBOR	0.500	19/06/2024	SEK 12,700	(35)	(0.01)
Pay Receive	3-Month SEK-STIBOR 6-Month AUD-BBR-BBSW	1.000 1.250	19/06/2029 17/06/2030	16,100 AUD 5,700	(145) 466	(0.03) 0.11
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	1,900	(90)	(0.02)
Receive Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	1.750 4.000	16/06/2031 21/06/2033	1,750 14,600	176 109	0.04 0.02
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.250	15/09/2032	1,100	0	0.00
Pay Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.250 4.500	15/03/2033 15/09/2032	12,400 22,500	(88) 143	(0.02) 0.03
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	28,700	401	0.03

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	0.054%	27/05/2050	€ 200	\$ 52	0.01
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	500	168	0.04
Receive	6-Month EUR-EURIBOR	0.450	15/12/2035	300	.73	0.02
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	500	(17)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	1,400	(90)	(0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	900	(54)	(0.01)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	700	(44)	(0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	1,600	(79)	(0.02)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	700	(34)	(0.01)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	3,900	10	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	8,800	25	0.01
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	1,800	5	0.00
Pay	6-Month EUR-EURIBOR	2.250	26/04/2024	1,300	7	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	1,300	6	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	1,200	6	0.00
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	1,400	18	0.00
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	16,200	(1,846)	(0.43)
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	200	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	100	(3)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	400	(15)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	100	(2)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	600	(15)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	100	(4)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	19/03/2027	17,660	223	0.05
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	15/03/2033	7,860	(104)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	54,510	3,187	0.74
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	100	(5)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	37,100	1,182	0.27
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,200	(45)	(0.01)
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	300	(21)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	500	39	0.01
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	400	(29)	(0.01)
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	1,600	73	0.02
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	22,100	312	0.07
Receive	6-Month EUR-EURIBOR	3.536 1.635	18/09/2025	26,000	(275)	(0.06)
Receive	6-Month NOK-NIBOR		18/03/2025	NOK 6,200	32 25	0.01 0.01
Receive	6-Month NOK-NIBOR	1.993	12/11/2024	4,200		
Pay	28-Day MXN-TIIE	4.870	07/07/2025 26/02/2025	MXN 41,500	(83)	(0.02)
Pay	28-Day MXN-TIIE	6.080		10,500	(33)	(0.01)
Pay	28-Day MXN-TIIE	6.380 6.415	25/02/2025	12,300 300	(42) (1)	(0.01) 0.00
Pay	28-Day MXN-TIIE	0.415	25/02/2025	300		
					\$ 7,491	1.73
Total Centr	ally Cleared Financial Derivative Instruments				\$ 7,087	1.64

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASE	D OPTIONS								
INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	8,600	\$ 17	\$ 6	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	1,900	54	203	0.04
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	10,500	14	0	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	37,800	103	27	0.01
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	11,300	17	0	0.00
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	11,100	17	0	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	13.000	17	1	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	12,200	17	1	0.00
							\$ 256	\$ 238	0.05

Schedule of Investments Global Advantage Fund (Cont.)

OPTIONS ON SECURITIES

Counterpart	/ Description	Exercise Price	Expiration Date	Notional Amount(1)	Cost	Fair Value	% of Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	800	\$ 61	\$ 328	0.08

WRITTEN OPTIONS

FOREIGN	CURRENCY OPTIONS						
Counterpa	rty Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Put - OTC USD versus TWD	TWD 31.000	04/03/2024	580	\$ (8)	\$ (17)	(0.01)
JPM	Put - OTC USD versus TWD	31.000	01/03/2024	1,401	(19) \$ (27)	(40) \$ (57)	(0.01)

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	16,900	\$ (55)	\$ (392)	(0.09)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	8,600	(9)	(2)	0.00
BPS	Call -OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	300	(1)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	300	(1)	0	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	800	(61)	(304)	(0.07)
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	1,700	(13)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	1,700	(13)	(25)	(0.01)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	37,800	(57)	(9)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	400	(2)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	200	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	400	(2)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	200	(1)	0	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	2,000	(16)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	2,000	(16)	(32)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	600	(5)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	600	(5)	(9)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	500	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	600	(3)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	300	(2)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	300	(1)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	500	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	500	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	600	(3)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	300	(2)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	300	(1)	0	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	4,600	(33)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	500	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	900	(3)	(14)	(0.01)
1.076	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	900	(3)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	300	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	300	(1)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	100	0	0	0.00
							\$ (325)	\$ (832)	(0.19)

 $^{^{(1)}}$ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	South Korea Government International Bond	(1.000)%	20/12/2028	\$ 1,000	\$ (29)	\$ (4)	\$ (33)	0.00
MYC	South Korea Government International Bond	(1.000)	20/12/2028	1,000	(29)	(5)	(34)	(0.01)
					\$ (58)	\$ (9)	\$ (67)	(0.01)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fai Valı		% of Net Assets
BOA BRC CBK	Italy Government International Bond Italy Government International Bond Italy Government International Bond	1.000% 1.000 1.000	20/06/2025 20/06/2025 20/06/2025	\$ 500 400 500	\$ (12) (10) (12)	\$ 18 14 18	\$	6 4 6	0.00 0.00 0.00
					\$ (34)	\$ 50	\$	16	0.00

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CUR	RENCY SWAPS								
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 700	\$ 527	\$ 3	\$ (1)	\$ 2	0.00
CBK	Floating rate equal to 3-Month AUD-LIBOR Plus 0.420% based on the notional amount of	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	04/01/2031	A00 700	\$ 321	ų J	ψ (1)	Ψ 2	0.00
GLM	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	31/07/2029	5,900	4,071	(1)	18	17	0.01
	currency received	currency delivered	01/08/2029	5,600	3,864	(11)	18	7	0.00
						\$ (9)	\$ 35	\$ 26	0.01

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 3,320	\$ 17	\$ (15)	\$ 2	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	32,480	121	(99)	22	0.01
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	4,230	0	(1)	(1)	(0.01)
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	13,530	86	(64)	22	0.01
JPM	Receive	3-Month COP-IBR Compounded-OIS	5.960	11/02/2029	COP 15,800	0	0	0	0.00
						\$ 224	\$ (179)	\$ 45	0.01

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 694	AUD 1,048	\$ 21	\$ 0	\$ 21	0.01
	03/2024	1,719	CNH 12,391	31	0	31	0.01
BOA	01/2024	COP 2,851,625	\$ 746	10	0	10	0.00
	01/2024	£ 659	836	0	(4)	(4)	0.00
	01/2024	PEN 3,691	995	0	(2)	(2)	0.00
	01/2024	\$ 368	AUD 556	12	0	12	0.00
	01/2024	709	COP 2,851,625	26	0	26	0.01
	01/2024	7,378	¥ 1,088,722	350	0	350	0.08
	01/2024	448	NOK 4,762	21	0	21	0.00
	01/2024	854	NZD 1,401	33	0	33	0.01
	02/2024	8,586	CNY 60,682	0	(6)	(6)	0.00
	03/2024	IDR 1,569,517	\$ 100	0	(2)	(2)	0.00
	03/2024	\$ 2,113	CNH 15,305	49	0	49	0.01
	03/2024	735	COP 2,851,625	0	(10)	(10)	0.00
	03/2024	47	INR 3,947	0	0	0	0.00
	04/2024	340	KZT 171,575	27	0	27	0.01
	06/2024	KRW 64,801	\$ 50	0	(1)	(1)	0.00
BPS	01/2024	DKK 25,830	3,810	0	(19)	(19)	0.00
	01/2024	€ 1,230	1,342	0	(17)	(17)	0.00
	01/2024	£ 1,468	1,863	0	(9)	(9)	0.00
	01/2024	HUF 62,063	177	0	(2)	(2)	0.00
	01/2024	KRW 130,724	100	0	(1)	(1)	0.00
	01/2024	PEN 323	87	0	0	0	0.00
	01/2024	\$ 674	AUD 1,000	9	0	9	0.00
	01/2024	256	BRL 1,252	2	0	2	0.00
	01/2024	4,083	€ 3,745	55	0	55	0.01
	01/2024	4	HUF 1,426	0	0	0	0.00
	01/2024	50	IDR 773,309	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 2,483	ZAR 46,025	\$ 31	\$ 0	\$ 31	0.01
	02/2024 02/2024	CNY 30 TWD 19,350	\$ 4 609	0	0 (31)	0 (31)	0.00 (0.01)
	02/2024	\$ 15,245	CNY 108,220	56	0	56	0.01
	03/2024	CNH 15,792	\$ 2,176 347	0	(54)	(54)	(0.01) 0.00
	03/2024 03/2024	IDR 5,320,995 INR 91,173	1,093	2 1	0	2 1	0.00
	03/2024	TWD 15,745	501	0	(20)	(20)	0.00
	03/2024 03/2024	\$ 3,134 276	CNH 22,574 IDR 4,255,165	54 0	0	54 0	0.01 0.00
	03/2024	164	INR 13,711	0	0	0	0.00
	03/2024 06/2024	15 KRW 1,793,286	THB 538 \$ 1,373	0	0 (23)	0 (23)	0.00 (0.01)
BRC	01/2024	129,230	i,373	0	0	0	0.00
	01/2024	\$ 2,167	PLN 9,474	242	0	242	0.06
	01/2024 03/2024	99 CNH 5,631	ZAR 1,849 \$ 792	2	0 (3)	2 (3)	0.00 0.00
	03/2024	\$ 50	IDR 776,911	0	0	0	0.00
	03/2024 06/2024	1 KRW 1,775,575	THB 23 \$ 1,360	0	0 (22)	0 (22)	0.00 (0.01)
CBK	01/2024	AUD 312	211	Ö	(2)	(2)	0.00
	01/2024	BRL 45,762	9,398	0	(23)	(23)	(0.01)
	01/2024 01/2024	CHF 1,625 DKK 3,120	1,873 454	0	(59) (9)	(59) (9)	(0.01) 0.00
	01/2024	HUF 2,802	8	0	0	0	0.00
	01/2024 01/2024	IDR 771,427 ¥ 379,100	50 2,685	0	0 (6)	0 (6)	0.00 0.00
	01/2024	MXN 1,096	60	0	(5)	(5)	0.00
	01/2024 01/2024	\$ 496 481	AUD 737 £ 380	7 3	0	7 3	0.00 0.00
	01/2024	296	MXN 5,220	11	0	11	0.00
	01/2024	108	NOK 1,152	6	0	6	0.00
	01/2024 02/2024	128 260	PLN 515 BRL 1,278	3 2	0	3 2	0.00 0.00
	03/2024	CNH 20,502	\$ 2,891	0	(5)	(5)	0.00
	03/2024 03/2024	CNY 1,954 PEN 1,220	275 324	0	(1) (5)	(1) (5)	0.00 0.00
	03/2024	\$ 596	BRL 2,950	8	0	8	0.00
	03/2024 03/2024	896 1,416	CNH 6,406 IDR 22,295,057	9 30	0	9 30	0.00 0.01
	04/2024	9,136	BRL 44,935	38	0	38	0.01
	04/2024	1,038	VND 25,691,912	29	0	29	0.01
DUB	06/2024 01/2024	KRW 960,756 HUF 71,734	\$ 745 193	0	(3) (14)	(3) (14)	0.00 0.00
	01/2024	\$ 52	CNY 369	0	, O	, O	0.00
	03/2024 03/2024	1,011 969	CNH 7,284 SGD 1,283	18 7	0	18 7	0.00 0.00
	06/2024	KRW 1,919,550	\$ 1,475	0	(20)	(20)	0.00
GLM	01/2024 01/2024	AUD 707 DKK 34,220	474 5,048	0	(9) (25)	(9) (25)	0.00 (0.01)
	01/2024	\$ 8,630	BRL 43,477	320	0	320	0.07
	01/2024 01/2024	3,598 445	CHF 3,153 £ 349	150 0	0	150 0	0.03 0.00
	01/2024	8,633	£ 349 MXN 151,401	267	0	267	0.06
	01/2024	1,060	PLN 4,246	19	0	19	0.00
	03/2024 03/2024	CNH 16,517 \$ 656	\$ 2,290 CNH 4,736	0 13	(43) 0	(43) 13	(0.01) 0.00
	03/2024	372	IDR 5,706,207	0	(2)	(2)	0.00
JPM	03/2024 01/2024	310 HUF 155,620	TWD 9,607 \$ 443	8	0 (7)	8 (7)	0.00 0.00
31 101	01/2024	\$ 100	IDR 1,538,700	0	0	0	0.00
	01/2024 02/2024	50 CNY 50,028	KRW 64,807 \$ 6,965	0	0 (108)	0 (108)	0.00 (0.03)
	02/2024	\$ 422	BRL 2,072	3	0	3	0.00
	02/2024	16,775	INR 1,401,374	27	0	27	0.01
	03/2024 03/2024	IDR 4,788,647 TWD 19,486	\$ 309 627	0	(2) (19)	(2) (19)	0.00 0.00
	03/2024	\$ 579	CNH 4,145	6	0	6	0.00
	03/2024 03/2024	49 700	INR 4,110 TWD 21,715	0 18	0	0 18	0.00 0.00
	06/2024	KRW 2,103,169	\$ 1,620	0	(17)	(17)	0.00
MPC	10/2024	¥ 110,000	890	78	0 (05)	78 (05)	0.02
MBC	01/2024 01/2024	CAD 4,884 ¥ 234,600	3,609 1,646	0	(95) (19)	(95) (19)	(0.02) 0.00
	01/2024	\$ 326	AUD 492	10	0	10	0.00
	01/2024 01/2024	1,025 1,106	DKK 7,080 € 1,011	25 11	0 0	25 11	0.01 0.00
	01/2024	376	HUF 137,894	21	0	21	0.01
	02/2024 02/2024	CNY 2,049 \$ 495	\$ 284 CNY 3,568	0 10	(5) 0	(5) 10	0.00 0.00
	03/2024	\$ 495 CNH 25,348	\$ 3,500	0	(80)	(80)	(0.02)
	03/2024	TWD 487	15	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$ 506	CNH 3,601	\$ 3	\$ 0	\$ 3	0.00
	03/2024	1,005	PHP 56,229	10	0	10	0.00
1.07	10/2024	¥ 340,000	\$ 2,725	217	0	217	0.05
MYI	01/2024	DKK 1,735	257	0	(1)	(1)	0.00
	01/2024 01/2024	€ 28,634 HUF 704	31,472 2	0	(166) 0	(166) 0	(0.04) 0.00
	01/2024	MYR 557	119	0	(2)	(2)	0.00
	01/2024	\$ 3,512	CNY 25,236	53	0	53	0.01
	01/2024	2	€ 2	0	Ö	0	0.00
	01/2024	2,805	¥ 413,568	130	0	130	0.03
	02/2024	12,311	CNY 87,698	89	0	89	0.02
	03/2024	1,544	CNH 11,133	29	0	29	0.01
	03/2024	3,094	IDR 47,687,837	4	(6)	(2)	0.00
	03/2024	214	ILS 772	1	0	1	0.00
	06/2024	KRW 1,103,551	\$ 848	0	(11)	(11)	0.00
RBC	10/2024 03/2024	¥ 600,000 \$ 213	4,906 IDR 3,292,435	480 1	0	480 1	0.11 0.00
NDC	04/2024	3 213 12	MXN 216	0	0	0	0.00
RYL	01/2024	AUD 707	\$ 475	0	(7)	(7)	0.00
SCX	01/2024	MYR 204	44	Ö	(1)	(1)	0.00
	01/2024	\$ 3,618	CNY 25,996	55	O'	55	0.01
	01/2024	2,817	SEK 29,255	87	0	87	0.02
	02/2024	CNY 25,887	\$ 3,608	0	(52)	(52)	(0.01)
	02/2024	\$ 21	CNY 151	0	0	0	0.00
	03/2024	IDR 788,880	\$ 50	0	(1)	(1)	0.00
	03/2024	TWD 46,401 \$ 1,407	1,495 CNH 10.187	0 32	(42) 0	(42)	(0.01)
	03/2024 03/2024	1,407	CNH 10,187 HKD 8,353	0	0	32 0	0.01 0.00
	03/2024	292	IDR 4,500,602	2	(2)	0	0.00
	03/2024	158	INR 13,251	0	0	0	0.00
	03/2024	1,557	THB 53,823	30	Ö	30	0.01
	03/2024	920	TWD 28,601	28	0	28	0.01
	06/2024	KRW 915,660	\$ 705	0	(7)	(7)	0.00
SOG	02/2024	\$ 812	RON 3,722	14	0	14	0.00
	03/2024	TWD 5,202	\$ 165	0	(7)	(7)	0.00
SSB	01/2024	CLP 214,482	243	0	(3)	(3)	0.00
	01/2024 03/2024	\$ 439 299	£ 349 INR 24,955	6 0	0	6 0	0.00 0.00
TOR	03/2024	4,637	¥ 680,116	191	0	191	0.04
TOIL	02/2024	¥ 1,720,000	\$ 11,624	0	(635)	(635)	(0.15)
	03/2024	IDR 780,507	49	Ö	(1)	(1)	0.00
	03/2024	\$ 682	CNH 4,927	13	O'	13	0.00
UAG	01/2024	£ 7,618	\$ 9,641	0	(71)	(71)	(0.02)
	01/2024	HUF 6,200	17	0	(1)	(1)	0.00
	01/2024	\$ 209	BRL 1,033	4	0	4	0.00
	01/2024	173	HUF 63,543	10	0	10	0.00
	01/2024	100	MXN 1,769	4	0	4	0.00
	01/2024 01/2024	2,483 317	NOK 26,491 SEK 3,180	126 0	0 (1)	126 (1)	0.03 0.00
	01/2024	1,029	ZAR 19,639	44	0	(1) 44	0.00
	03/2024	762	CZK 16,964	0	(5)	(5)	0.00
		, 52		\$ 3,854	\$ (1,832)	\$ 2,022	0.47
				\$ 2,034	\$ (1,032)	⇒ ∠,∪∠∠	0.47

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

						Net Unrealised	
	Settlement	Currency to	Currency to	Unrealised	Unrealised	Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
AZD	01/2024	AUD 1,630	\$ 1,079	\$ 0	\$ (33)	\$ (33)	(0.01)
BOA	01/2024	865	572	0	(18)	(18)	0.00
	01/2024	£ 254	322	0	(2)	(2)	0.00
	01/2024	¥ 517,889	3,509	0	(166)	(166)	(0.04)
	01/2024	NOK 1,165	110	0	(5)	(5)	0.00
	01/2024	NZD 652	397	0	(16)	(16)	0.00
BPS	01/2024	DKK 1,531	226	0	(1)	(1)	0.00
	01/2024	€ 923	1,013	1	(8)	(7)	0.00
	01/2024	£ 507	643	0	(3)	(3)	0.00
	01/2024	¥ 368,245	2,510	0	(104)	(104)	(0.02)
BRC	01/2024	\$ 2,844	CHF 2,481	105	0	105	0.02
CBK	01/2024	NOK 282	\$ 26	0	(1)	(1)	0.00
	01/2024	SEK 26	2	0	0	0	0.00
	01/2024	\$ 4,492	CHF 3,914	160	0	160	0.04
	01/2024	0	DKK 2	0	0	0	0.00
	01/2024	191	€ 173	0	0	0	0.00
	01/2024	0	NOK 0	0	0	0	0.00
GLM	01/2024	CAD 3,527	\$ 2,595	0	(80)	(80)	(0.02)
	01/2024	\$ 40,629	CHF 35,605	1,696	0	1,696	0.39
MBC	01/2024	AUD 986	\$ 654	0	(19)	(19)	0.00

Schedule of Investments Global Advantage Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	CAD 281 € 21,904	\$ 207 24,083	\$ 0 0	\$ (5) (119)	\$ (5) (119)	0.00 (0.03)
	01/2024	£ 148	188	0	0	0	0.00
MYI	01/2024 01/2024	¥ 196,728 \$ 39,511	1,334 CHF 34,490	0 1,490	(62) 0	(62) 1,490	(0.01) 0.34
SCX	01/2024	SEK 8,947	\$ 861	. 0	(27)	(27)	(0.01)
UAG	01/2024 01/2024 01/2024	DKK 2,031 £ 2,754 NOK 6,483	298 3,485 608	0	(3) (26) (31)	(3) (26) (31)	0.00 (0.01) (0.01)
	01/2024	NOK 0,463	008	\$ 3,452	\$ (729)	\$ 2,723	0.63

As at 31 December 2023, the Institutional EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

	Settlement	Currency to	Currency to	Unrealised	Unrealised	Net Unrealised Appreciation/	% of
Counterparty	Month	be Delivered	be Received	Appreciation	(Depreciation)	(Depreciation)	Net Assets
AZD	01/2024	AUD 2,977	\$ 1,972	\$ 0	\$ (60)	\$ (60)	(0.01)
BOA	01/2024	£ 249	316	0	(1)	(1)	0.00
	01/2024	¥ 977,859	6,626	0	(314)	(314)	(0.07)
	01/2024	NOK 2,138	201	0	(10)	(10)	0.00
	01/2024	NZD 817	497	0	(20)	(20)	(0.01)
BPS	01/2024	DKK 2,850	420	0	(2)	(2)	0.00
	01/2024	€ 14	15	0	0	0	0.00
	01/2024	£ 949	1,204	0	(6)	(6)	0.00
	01/2024	¥ 626,927	4,274	0	(175)	(175)	(0.04)
	01/2024	\$ 2,131	€ 1,954	27	0	27	0.01
BRC	01/2024	0	CHF 0	0	0	0	0.00
CBK	01/2024	€ 6	\$ 7	0	0	0	0.00
	01/2024	NOK 517	48	0	(3)	(3)	0.00
	01/2024	SEK 48	5	0	0	0	0.00
	01/2024	\$ 0	DKK 1	0	0	0	0.00
	01/2024	11	€ 10	0	0	0	0.00
	01/2024	0	NOK 1	0	0	0	0.00
GLM	01/2024	CAD 6,655	\$ 4,897	0	(151)	(151)	(0.04)
	01/2024	CHF 1,952	2,227	0	(93)	(93)	(0.02)
	01/2024	DKK 3,776	557	0	(3)	(3)	0.00
MBC	01/2024	AUD 2,328	1,543	0	(46)	(46)	(0.01)
	01/2024	CAD 378	279	0	(7)	(7)	0.00
	01/2024	€ 20	22	0	0	0	0.00
	01/2024	¥ 16,937	119	0	(1)	(1)	0.00
	01/2024	\$ 1,012	€ 922	6	0	6	0.00
MYI	01/2024	¥ 371,455	\$ 2,520	0	(117)	(117)	(0.03)
	01/2024	\$ 75,622	€ 68,802	398	0	398	0.09
SCX	01/2024	SEK 16,648	\$ 1,603	0	(49)	(49)	(0.01)
UAG	01/2024	AUD 1,129	749	0	(22)	(22)	(0.01)
	01/2024	£ 5,158	6,528	0	(48)	(48)	(0.01)
	01/2024	NOK 11,895	1,115	0	(56)	(56)	(0.01)
	01/2024	\$ 39,650	€ 36,047	178	0	178	0.04
				\$ 609	\$ (1,184)	\$ (575)	(0.13)

As at 31 December 2023, the Institutional NOK (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 782	\$ 518	\$ 0	\$ (16)	\$ (16)	0.00
BOA	01/2024	782	517	0	(16)	(16)	0.00
	01/2024	£ 136	172	0	(1)	(1)	0.00
	01/2024	¥ 237,879	1,612	0	(76)	(76)	(0.02)
	01/2024	NZD 253	154	0	(6)	(6)	0.00
	01/2024	\$ 13,953	NOK 148,353	657	0	657	0.15
BPS	01/2024	AUD 95	\$ 65	0	0	0	0.00
	01/2024	DKK 756	112	0	(1)	(1)	0.00
	01/2024	€ 396	432	0	(5)	(5)	0.00
	01/2024	£ 233	296	0	(2)	(2)	0.00
	01/2024	¥ 175,550	1,196	0	(50)	(50)	(0.01)
BRC	01/2024	DKK 1,004	147	0	(2)	(2)	0.00
	01/2024	\$ 0	CHF 0	0	0	0	0.00
CBK	01/2024	€ 190	\$ 209	0	(1)	(1)	0.00
	01/2024	£ 72	91	0	(1)	(1)	0.00
	01/2024	SEK 12	1	0	0	0	0.00
	01/2024	\$ 0	DKK 2	0	0	0	0.00
	01/2024	6,550	NOK 70,101	354	0	354	0.08
GLM	01/2024	CAD 1,750	\$ 1,290	0	(37)	(37)	(0.01)
	01/2024	CHF 492	561	0	(23)	(23)	(0.01)
	01/2024	\$ 7	NOK 74	0	0	0	0.00
JPM	01/2024	CAD 111	\$ 84	0	0	0	0.00
MBC	01/2024	132	98	0	(3)	(3)	0.00
	01/2024	€ 10,310	11,336	0	(56)	(56)	(0.01)
	01/2024	¥ 16,187	114	0	(1)	(1)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 230	NOK 2,506	\$ 17	\$ 0	\$ 17	0.00
MYI	01/2024	¥ 90,362	\$ 613	0	(28)	(28)	(0.01)
SCX	01/2024	SEK 4,137	398	0	(12)	(12)	0.00
UAG	01/2024	£ 1,266	1,603	0	(12)	(12)	0.00
	01/2024	\$ 20,502	NOK 218,539	1,021	0	1,021	0.23
				\$ 2,049	\$ (349)	\$ 1,700	0.39

Total OTC Financial Derivative Instruments

\$ 5,567 1.29

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/01/2054 3.000% due 01/03/2054 5.500% due 01/01/2054	\$ 7,000 27,750 2,500 10,900	\$ (6,277) (22,685) (2,217) (10,948)	(1.45) (5.25) (0.52) (2.53)
Total Securities Sold Short		\$ (42,127)	(9.75)
Total Investments		\$ 542,404	125.47
Other Current Assets & Liabilities		\$ (110,114)	(25.47)
Net Assets		\$ 432,290	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Restricted Securities (31 December 2022: 0.46%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Deutsche Bank AG 3.035% due 28/05/2032 DrillCo Holding Lux S.A.	21/06/2021 08/06/2023	\$ 1,061 321	\$ 878 399	0.20 0.09
		\$ 1,382	\$ 1,277	0.29

Security with an aggregate fair value of \$Nil (31 December 2022: \$1,525) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$14,326 (31 December 2022: \$13,884) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$870 (31 December 2022: \$1,120) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 556,360	\$ 1,793	\$ 558,153
Investment Funds	18,210	0	0	18,210
Repurchase Agreements	0	534	0	534
Financial Derivative Instruments(3)	(3,319)	10,953	0	7,634
Securities Sold Short	0	(42,127)	0	(42,127)
Totals	\$ 14,891	\$ 525,720	\$ 1,793	\$ 542,404

Schedule of Investments Global Advantage Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 442,801	\$ 831	\$ 443,632
Investment Funds	18,242	0	0	18,242
Repurchase Agreements	0	1,408	0	1,408
Financial Derivative Instruments(3)	4,652	(41)	0	4,611
Securities Sold Short	0	(28,813)	0	(28,813)
Totals	\$ 22,894	\$ 415,355	\$ 831	\$ 439,080

 $^{^{\}mbox{\scriptsize (1)}}$ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022						
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net				
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾				
AZD	\$ (55)	\$ 0	\$ (55)	\$ 7	\$ 0	\$ 7				
BOA	332	(270)	62	1,000	(730)	270				
BOM	N/A	N/A	N/A	24	0	24				
BPS	(275)	280	5	(629)	560	(69)				
BRC	326	(230)	96	272	0	272				
BSH	N/A	N/A	N/A	3	0	3				
CBK	559	(600)	(41)	1,063	(1,120)	(57)				
CLY	N/A	N/A	N/A	(8)	0	(8)				
DUB	(17)	(50)	(67)	(125)	20	(105)				
FAR	(5)	0	(5)	N/A	N/A	N/A				
GLM	1,938	(1,980)	(42)	150	(370)	(220)				
GST	10	0	10	4	0	4				
HUS	N/A	N/A	N/A	(4)	0	(4)				
IND	N/A	N/A	N/A	110	0	110				
JPM	(82)	0	(82)	1,248	(760)	488				
MBC	(127)	320	193	264	(90)	174				
MYC	(42)	0	(42)	(5)	0	(5)				
MYI	2,281	(2,710)	(429)	(909)	540	(369)				
RBC	1	0	1	116	0	116				
RYL	(7)	0	(7)	(2)	0	(2)				
SCX	41	0	41	992	(910)	82				
SOG	7	0	7	77	(70)	7				
SSB	3	0	3	N/A	N/A	N/A				
TOR	(432)	270	(162)	6	0	6				
UAG	1,111	(1,380)	(269)	85	0	85				

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	74.54	65.89
Transferable securities dealt in on another regulated market*	54.44	41.33
Other transferable securities	0.14	0.88
Investment funds	4.21	4.44
Repurchase agreements	0.12	0.34
Financial derivative instruments dealt in on a regulated market	(1.16)	1.08
Centrally cleared financial derivative instruments	1.64	(0.87)
OTC financial derivative instruments	1.29	0.91
Securities sold short	(9.75)	(7.03)
Reverse repurchase agreements	N/A	(0.37)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Argentina	0.03	0.02
Australia Brazil	1.65 0.00	1.74 0.76
Bulgaria	0.43	N/A
Canada	1.57	0.73
Cayman Islands	3.87	5.78
Chile	0.29	0.56
China Colombia	0.07 0.50	N/A 0.02
Czech Republic	0.11	0.10
Denmark	2.49	2.67
Dominican Republic	0.30	0.16
France	2.78	2.83
Germany Guatemala	2.02 0.09	2.33 0.10
Hong Kong	N/A	0.10
Hungary	1.38	0.03
Indonesia	1.11	1.10
Ireland	4.79	5.34
Israel	1.88	0.98
Italy Coast	7.28 0.53	7.32 0.35
Ivory Coast Japan	6.33	4.40
Kazakhstan	0.43	N/A
Luxembourg	1.24	0.67
Malaysia	0.46	0.98
Mexico	N/A	0.28
Morocco Multipational	N/A 0.21	0.37 0.25
Multinational Netherlands	1.28	1.59
New Zealand	0.07	0.07
Norway	0.19	0.20
Peru	0.50	1.68
Philippines	0.08	0.08
Poland Portugal	0.78 0.18	0.03 0.09
Qatar	0.18	0.09
Romania	1.07	0.63
Russia	0.08	0.20
Saudi Arabia	0.83	N/A
Serbia	0.82	0.88
Singapore Slovenia	0.42 0.19	0.20 0.18
South Africa	0.09	0.09
South Korea	2.67	0.78
Spain	0.87	1.04
Supranational	0.67	0.71
Switzerland	1.10	1.64
Thailand United Arab Emirates	0.22 0.46	0.26 0.05
United Kingdom	8.07	9.05
United States	62.17	45.54
Short-Term Instruments	4.40	2.95
Investment Funds	4.21	4.44
Repurchase Agreements	0.12	0.34
Financial Derivative Instruments Dealt in on a Regulated Market Futures	(1.16)	1.09
Written Options	(1.10)	1.09
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection Credit Default Swaps on Credit Indices — Sell Protection	(0.18)	(0.15)
Interest Rate Swaps — Basis Swaps	0.09 N/A	N/A 0.01
Interest Rate Swaps — Basis Swaps	1.73	(0.73)
OTC Financial Derivative Instruments	5	(0.7.5)
Purchased Options		
Interest Rate Swaptions	0.05	0.05
Options on Securities	0.08	0.08
Written Options Foreign Currency Options	(0.02)	N/A
Credit Default Swaptions on Credit Indices	(0.02) N/A	0.00
Interest Rate Swaptions	(0.19)	(0.27)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Cross-Currency Swaps	0.01	0.00
Interest Rate Swaps Forward Foreign Currency Contracts	0.01	0.00
Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts	0.47 0.89	0.37 0.68
Securities Sold Short	(9.75)	(7.03)
Other Current Assets & Liabilities	(25.47)	(6.97)
		·

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS
TRANSFERABLE SECURITIES				OZLM Ltd.					1.000% due 01/10/2053 DKK 34,560 \$ 3,967 0.03 1.500% due 01/10/2053 8,425 1,016 0.01
AUSTRALIA				6.682% due 16/05/2030 6.827% due 20/01/2031	\$	5,206 \$ 3,129	5,200 3,133		2.000% due 01/10/2055 8,423 1,016 0.01
NON-AGENCY MORTGAGE-BA	CKED SE	CURITIES		Palmer Square CLO Ltd.		5,125	5,155	0.02	2.500% due 01/04/2036 0 0.00
RESIMAC Bastille Trust	624 ¢	624	0.00	6.794% due 17/01/2031		2,466	2,470	0.02	2.500% due 01/04/2047 0 0.00 3.000% due 01/07/2046 0 0.00
6.390% due 05/09/2057 \$	631 \$	631	0.00	Regatta Funding Ltd.		6 505	6 500	0.05	4.820% due 01/01/2038 0 0.00
SOVEREIGN ISSUES				6.914% due 17/10/2030		6,595	6,593	0.05	Total Denmark 264,682 2.02
Australia Government Internati	onal Bond			Sound Point CLO Ltd. 6.741% due 26/07/2031		1,191	1,190	0.01	FINLAND
	146,900	92,252		Venture CLO Ltd.		.,	.,		
1.000% due 21/12/2030 1.250% due 21/05/2032	14,400 13,600	8,155 7,538		6.535% due 15/04/2027		837	837	0.01	CORPORATE BONDS & NOTES
1.750% due 21/06/2051	16,900	6,818				_	141,720	1.08	Nordea Kiinnitysluottopankki Oyj 0.625% due 23/05/2025 € 1,000 1,067 0.01
2.500% due 21/05/2030 4.500% due 21/04/2033	17,800 108,700	11,288 77,379		CORPORATE BONDS & N	OTES				7
4.300 /0 due 21/04/2033	100,700 _	203,430		Avolon Holdings Funding I					FRANCE
Total Australia	-	204,061		2.528% due 18/11/2027	Ltu.	431	382	0.00	CORPORATE BONDS & NOTES
Total / lastralia	_	204,001	1.50	Gaci First Investment Co.					BNP Paribas S.A.
CANADA				4.750% due 14/02/2030 4.875% due 14/02/2035		23,000	23,029		2.219% due 09/06/2026 \$ 5,200 4,967 0.04 Dexia Credit Local S.A.
CORPORATE BONDS & NOTES				5.125% due 14/02/2053		22,100 14,400	21,633 13,077		0.000% due 21/01/2028 (c) € 9,100 9,079 0.07
Fairfax Financial Holdings Ltd.				KSA Sukuk Ltd.		,	,		0.500% due 17/01/2025 2,300 2,469 0.02
	12,300	12,989	0.10	5.268% due 25/10/2028		8,500	8,839	0.07	Societe Generale S.A.
Royal Bank of Canada 4.851% due 14/12/2026 \$	20,400	20,563	0.15	QNB Finance Ltd.		2.000	1.000	0.01	1.488% due 14/12/2026 \$ 21,700 19,989 0.15 2.226% due 21/01/2026 24,200 23,255 0.18
7.001 /0 duc 14/12/2020 \$	20,400	33,552		1.375% due 26/01/2026 Sands China Ltd.		2,060	1,906	0.01	2.797% due 19/01/2028 24,200 25,233 0.18 2.797% due 19/01/2028 17,500 16,131 0.12
	_	33,332	0.23	5.375% due 08/08/2025		4,100	4,046	0.03	6.446% due 10/01/2029 3,100 3,209 0.02
NON-AGENCY MORTGAGE-BA	CKED SE	CURITIES		5.650% due 08/08/2028		9,300	9,228		6.691% due 10/01/2034 25,400 26,850 0.21
Real Estate Asset Liquidity Trus				Suci Second Investment Co	0.				105,949 0.81
3.650% due 12/08/2053 CAD	5,218	3,799	0.03	6.000% due 25/10/2028		29,600	31,319		SOVEREIGN ISSUES
SOVEREIGN ISSUES				T. I.C. III I		_	113,459		France Government International Bond
Canada Government Internatio	nal Bond			Total Cayman Islands		_	255,179	1.95	0.500% due 25/06/2044
2.000% due 01/06/2028	650		0.00	CHINA					0.500% due 25/05/2072 15,250 7,069 0.05 0.750% due 25/05/2052 115,450 73,154 0.56
	115,680	88,872	0.68	SOVEREIGN ISSUES					2.000% due 25/05/2048 73,081 66,798 0.51
Canadian Government Real Ret 1.500% due	urn Bona			China Government Interna	ationa	l Bond			3.250% due 25/05/2045 19,100 22,022 0.17
01/12/2044 (e)	10,701	8,035	0.06	3.190% due 15/04/2053	CNY	61,240	9,190	0.07	173,716 1.33
CPPIB Capital, Inc.	2 200	4.000	0.00	CZECH REPUBLIC					Total France 279,665 2.14
0.750% due 02/02/2037 € Ontario Teachers' Finance Trust	2,200	1,829	0.02	SOVEREIGN ISSUES					GERMANY
0.900% due 20/05/2041	9,700	7.405	0.06	Czech Republic Governme	nt Int	ernational	Rond		CORPORATE BONDS & NOTES
Province of Ontario	,	,				2,900		0.00	Aareal Bank AG
0.010% due 25/11/2030	30,200 _	27,694		DENMARK					0.625% due 14/02/2025 \$ 800 761 0.01
	_	134,305		CORPORATE BONDS & NO	OTES				Deutsche Bank AG
Total Canada	_	171,656	1.31		UIES				0.050% due 20/11/2024 € 19,600 20,987 0.16 1.375% due 03/09/2026 32,100 33,985 0.26
CAYMAN ISLANDS				Jyske Realkredit A/S 1.000% due 01/10/2050	DKK 5	502,190	56,181	0.43	1.375% due 17/02/2032 14,300 13,004 0.10
ASSET-BACKED SECURITIES				1.500% due 01/10/2037		0	0	0.00	1.625% due 20/01/2027 8,100 8,414 0.07
Apidos CLO				1.500% due 01/07/2050 1.500% due 01/10/2050		0		0.00	1.750% due 19/11/2030 20,500 19,716 0.15 1.875% due 23/02/2028 5,900 6,132 0.05
6.735% due 15/04/2031 \$	4,387	4,386		2.000% due 01/10/2047		0		0.00	2.625% due 16/12/2024 £ 23,600 29,172 0.22
6.847% due 20/10/2031	12,240	12,253	0.09	2.000% due 01/10/2050		0		0.00	3.729% due 14/01/2032 (h) \$ 2,000 1,677 0.01
Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	5,423	5,416	0.04	2.500% due 01/10/2047	Latin	0	0	0.00	3.961% due 26/11/2025 26,750 26,317 0.20
Benefit Street Partners CLO Ltd		3,110	0.01	Nordea Kredit Realkredita 1.000% due 01/10/2050		499,681	55,351	0.42	4.100% due 13/01/2026 1,800 1,751 0.01
6.767% due 20/04/2031	8,067	8,053	0.06	1.500% due 01/10/2037		0	0	0.00	IHO Verwaltungs GmbH (3.750% Cash or 4.500% PIK)
BlueMountain CLO Ltd.	0.4=	2.1-	0.0-	1.500% due 01/10/2050 1.500% due 01/10/2053		0 30 700	0 4,809	0.00	3.750% due 15/09/2026 (b) € 12,050 13,161 0.10
6.735% due 15/07/2031	8,171	8,164	0.06	2.000% due 01/10/2037		39,799 0		0.04	Kreditanstalt fuer Wiederaufbau
Carbone CLO Ltd. 6.817% due 20/01/2031	6,075	6,079	0.05	2.000% due 01/10/2047		0	0	0.00	5.000% due 19/03/2024 AUD 1,500 1,025 0.01
Carlyle Global Market Strategie			0.05	2.000% due 01/10/2050 2.500% due 01/10/2037		0		0.00	Total Germany 176,102 1.35
6.691% due 15/05/2031	5,527	5,522		2.500% due 01/10/2037 2.500% due 01/10/2047		0		0.00	HUNGARY
6.755% due 15/10/2030	2,349	2,350	0.02	Nykredit Realkredit A/S					SOVEREIGN ISSUES
Catamaran CLO Ltd. 6.774% due 22/04/2030	17,486	17,484	0.13	1.000% due 01/10/2050	7	792,732	91,969		
CBAM Ltd.	17,400	17,707	0.15	1.000% due 01/10/2053 1.500% due 01/10/2037		0 0		0.00	Hungary Government International Bond 3.000% due 27/10/2027 HUF 117,500 309 0.00
6.927% due 20/07/2030	14,043	14,044	0.11	1.500% due 01/10/2050		0	0	0.00	5.000% due 22/02/2027 € 4,100 4,733 0.04
				1.500% due 01/10/2053		8,033		0.01	6.250% due 22/09/2032 \$ 17,200 18,396 0.14 7.625% due 29/03/2041 100 120 0.00
Deer Creek CLO Ltd.	_			2.000% due 01/10/2047		0	0	0.00	
6.857% due 20/10/2030	3,270	3,268	0.03	2.000% due 01/10/2050		0	0	() ()()	Total Hungary 23 559 0 19
6.857% due 20/10/2030 Dryden Senior Loan Fund				2.000% due 01/10/2050 2.500% due 01/10/2036		0		0.00	Total Hungary 23,558 0.18
6.857% due 20/10/2030 Dryden Senior Loan Fund 6.625% due 15/04/2031	3,270 9,771	3,268 9,760		2.500% due 01/10/2036 2.500% due 01/10/2047		0	0	0.00	Total Hungary 23,558 0.18 INTERNATIONAL
6.857% due 20/10/2030 Dryden Senior Loan Fund			0.07	2.500% due 01/10/2036 2.500% due 01/10/2047 3.000% due 01/10/2047		0 0 0	0 0 0	0.00 0.00 0.00	<u> </u>
6.857% due 20/10/2030 Dryden Senior Loan Fund 6.625% due 15/04/2031 ICG U.S. CLO Ltd. 6.754% due 22/07/2031 Marble Point CLO Ltd.	9,771	9,760 12,709	0.07	2.500% due 01/10/2036 2.500% due 01/10/2047	Ž	0	0	0.00 0.00 0.00	INTERNATIONAL LOAN PARTICIPATIONS AND ASSIGNMENTS Project Mercury
6.857% due 20/10/2030 Dryden Senior Loan Fund 6.625% due 15/04/2031 ICG U.S. CLO Ltd. 6.754% due 22/07/2031	9,771	9,760	0.07	2.500% due 01/10/2036 2.500% due 01/10/2047 3.000% due 01/10/2047 5.000% due 01/10/2053		0 0 0	0 0 0	0.00 0.00 0.00 0.28	INTERNATIONAL LOAN PARTICIPATIONS AND ASSIGNMENTS

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR % C VALUE NE (000S) ASSET	r	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
IRELAND				4.908% due 12/01/2032 €	9,300	\$ 10,192 0.08 633,892 4.85	Japan Finance Organiza 0.625% due 02/09/2025	tion for Municipa		0.01
ASSET-BACKED SECURITIES Accunia European CLO DAC						055,052 4.05	3.000% due 12/03/2024	13,100	13,037	
4.915% due 15/07/2030	€ 4,290 \$	4,735	0.04	CORPORATE BONDS & NOTES			Japan Government Inte 0.005% due 01/02/2024	rnational Bond ¥ 700,000	4,966	0.04
Adagio CLO DAC 4.685% due 15/10/2031	10,250	11,169	0.08		5,450 5,300	5,263 0.04 5,121 0.03	0.005% due 01/02/2024 0.005% due 01/03/2024 0.005% due 01/04/2024	15,550,000 8,140,000	110,326 57,762	0.84
Aqueduct European CLO DAC 4.633% due 20/07/2030	9,527	10,447	0.08	2.450% due 29/10/2026 3.000% due 29/10/2028	200 900	185 0.00 822 0.01	0.005% due 01/05/2024 0.005% due 01/10/2024	5,580,000 17,912,450	39,600 127,122	
Ares European CLO DAC 4.575% due 15/04/2030	6,807	7,460		3.500% due 15/01/2025	1,300	1,271 0.01 12,662 0.09	0.100% due 10/03/2028 (e) 0.200% due 20/06/2036	14,755,458 362,750	110,001 2,369	
4.625% due 15/10/2030 4.745% due 15/10/2031	14,907 23,787	16,347 26,029		NON-AGENCY MORTGAGE-BACI	VED C	ECHIDITIES	0.500% due 20/09/2046	8,768,000	50,253	0.39
4.843% due 20/04/2032	9,100	9,894		Bruegel DAC	KLD 3	LCORITIES	0.500% due 20/03/2049 0.700% due 20/12/2048	11,468,000 7,461,650	63,119 43,424	
Armada Euro CLO DAC 4.685% due 15/07/2031	8,952	9,784	0.07	4.762% due 22/05/2031 € European Loan Conduit DAC	339	359 0.00	0.700% due 20/06/2051 1.000% due 20/03/2052	202,000 70,000	1,139 425	0.01
Aurium CLO DAC 4.695% due 16/01/2031	28,733	31,397	0.24	4.994% due 17/02/2030	3,058	3,334 0.03 3,693 0.03	1.300% due 20/06/2052 1.500% due 20/09/2043	500,000 11,670,000	3,268 84,317	
Avoca CLO DAC 4.785% due 15/10/2032	9,800	10,692	0.08	Total Ireland		650,247 4.97	Tokyo Metropolitan Go 0.750% due 16/07/2025	\$ 18,600 _	17,458 755,485	
Bain Capital Euro CLO DAC 4.733% due 20/01/2032	12,296	13,417	0.10	ISRAEL SOVEREIGN ISSUES			Total Japan	-	995,834	
Black Diamond CLO DAC 4.982% due 15/05/2032	5,276	5,755	0.04	Israel Government International E 1.000% due 31/03/2030 ILS	Bond 800	188 0.00	JERSEY, CHANNEL IS			
Blackrock European CLO DAC 4.585% due 15/10/2031	10,606	11,533	0.09	2.000% due 31/03/2027 8	7,900 1,300	23,197 0.18 10,761 0.08	G City Europe Ltd.		40.475	0.00
BlueMountain Fuji EUR CLO DA 4.685% due 15/01/2031	11,174	12,209	0.09		9,000	123,229 0.94 157,375 1.20	4.250% due 11/09/2025 LUXEMBOURG	€ 10,000 _	10,175	80.0
BNPP AM Euro CLO DAC 4.822% due 22/07/2032	12,700	13,847	0.11	ITALY			CORPORATE BONDS &	NOTES		
Cairn CLO BV 4.745% due 15/10/2031	16,389	17,808	0.14	CORPORATE BONDS & NOTES			Aroundtown S.A. 0.000% due			
Carlyle Euro CLO DAC 4.632% due 15/08/2030 4.892% due 15/08/2032	5,648 3,200	6,183 3,488		AMCO - Asset Management Co. S 0.750% due 20/04/2028 4.625% due 06/02/2027	300 7,500	292 0.00 19,891 0.15	16/07/2026 (c) 0.375% due 15/04/2027 5.375% due 21/03/2029	11,000 1,700 \$ 2,700	10,228 1,515 2,226	0.01
Carlyle Global Market Strateg 4.752% due 15/11/2031	ies Euro CLO 11,479	Ltd. 12,505	0.10		SpA 8,000 6,600	8,250 0.06	CBRE Global Investors (SICAV-SIF Pan Europe	Open-Ended Fund ean Core Fund	S.C.A.	
Contego CLO DAC 4.642% due 23/01/2030	6,279	6,837	0.05	2.625% due 28/04/2025	2,800 2,000	29,342 0.23 3,019 0.02 13,881 0.11	0.900% due 12/10/2029 CPI Property Group S.A			0.00
CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030	20,067	21,917	0.17	Intesa Sanpaolo SpA	7,600	20,762 0.16	1.625% due 23/04/2027 1.750% due 14/01/2030 2.750% due 12/05/2026	16,100 17,000 1,400	13,110 10,733 1,295	0.08
Dryden Euro CLO DAC 4.625% due 15/04/2033 4.862% due 15/05/2034	6,566 23,408	7,148 25,466		Nexi SpA 1.625% due 30/04/2026	6,639	6,974 0.06	2.750% due 22/01/2028 Logicor Financing SARL	£ 1,000	898	0.01
Griffith Park CLO DAC 4.704% due 21/11/2031	14,240	15,481		SOVEREIGN ISSUES		102,411 0.79	0.625% due 17/11/2025 0.750% due 15/07/2024 2.250% due 13/05/2025	€ 4,600 5,200 2,000	4,743 5,612 2,142	0.04
Harvest CLO DAC	C E03	7 100	0.05	Cassa Depositi e Prestiti SpA			Sberbank of Russia Via		-,	
4.566% due 26/06/2030 4.673% due 20/10/2031	6,583 15,251	7,193 16,598		5.750% due 05/05/2026 \$ 2	1,500	21,485 0.16	5.125% due 29/10/2022 ^	\$ 500	30	0.00
4.725% due 15/07/2031 4.815% due 15/01/2032	9,850 22,300	10,725 24,320		Italy Government International Bo 6.000% due 04/08/2028 £	ond 5,684	7,619 0.06			52,716	
Jubilee CLO DAC 4.565% due 15/04/2030	19,072	20,881	0.16	Total Italy		29,104 0.22 131,515 1.01	NON-AGENCY MORTG	AGE-BACKED SE	CURITIES	
4.615% due 15/04/2031 Laurelin DAC	1,100	1,197		JAPAN		151,515 1.01	Miravet SARL 4.806% due 26/05/2065	€ 12,452 _	13,643	
4.713% due 20/10/2031 Madison Park Euro Funding D	14,251	15,588	0.12	CORPORATE BONDS & NOTES			Total Luxembourg	-	66,359	0.51
4.715% due 15/01/2032 4.765% due 15/07/2032	22,900 7,300	24,928 7,955			9,800	28,128 0.21	MALAYSIA CORPORATE BONDS &	NOTES		
Man GLG Euro CLO DAC 4.775% due 15/10/2032	9,835	10,732		Nissan Motor Co. Ltd.	3,700	32,569 0.25	Petronas Capital Ltd. 2.480% due 28/01/2032	\$ 5,500	4,701	0.04
Oak Hill European Credit Partr 4.733% due 20/10/2031		26,261		Nomura Holdings, Inc.	2,100	2,023 0.02	3.500% due 21/04/2030 4.550% due 21/04/2050	8,600 6,100	8,081 5,614	0.06 0.04
OCP Euro CLO DAC 4.882% due 22/09/2034	22,300	24,283		Sumitomo Mitsui Banking Corp.	1,100 3,700	10,182 0.08 45,616 0.35	4.800% due 21/04/2060	5,000 _	4,751 23,147	
Palmer Square European Loan 4.685% due 15/10/2031				0.409% due 07/11/2029 20	6,500 6,400	25,010 0.19 26,016 0.20	SOVEREIGN ISSUES			
4.695% due 15/07/2031 4.745% due 15/04/2031	3,157 14,471	3,445 15,763	0.03	Sumitomo Mitsui Financial Group,		36,561 0.28	Malaysia Government I 3.519% due 20/04/2028	nternational Bond MYR 394,244 _	85,650	
Sculptor European CLO DAC 4.755% due 14/01/2032	35,800	38,981		Sumitomo Mitsui Trust Bank Ltd.	4,800	34,244 0.26	Total Malaysia	-	108,797	0.83
Segovia European CLO DAC 4.873% due 20/07/2032	13,700	14,942		5.5.10 /0 duc 15/10/202/	1,000	240,349 1.84	MEXICO SOVEREIGN ISSUES			
Tikehau CLO DAC 4.844% due 04/08/2034	10,600	11,574		SOVEREIGN ISSUES			Mexico Government Int 4.000% due 15/03/2115	€ 800		0.01
Toro European CLO DAC 4.812% due 15/02/2034	22,750	24,789			3,400 2,800	13,104 0.10 12,490 0.10	5.000% due 27/04/2051 Total Mexico	\$ 7,800 <u> </u>	6,791 7,476	

DESCRIPTION MULTINATIONAL	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION PORTUGAL		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION 2.125% due		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CORPORATE BONDS & NOT	ES			CORPORATE BONDS & N	VOTES				10/06/2027	KRW	16,365,000 \$	12,273	0.09
Preferred Term Securities Ltd		0.115	0.00	Banco Espirito Santo S.A.					2.375% due 10/12/2027		14,900,000	11,233	0.08
5.956% due 22/12/2036 6.046% due 22/03/2038	\$ 8,587 \$ 2,913 _	8,115 2,621		4.000% due 21/01/2019 ^	€	6,900 \$	2,096	0.02	2.375% due 10/12/2028		113,474,130	85,023	0.65
Total Multinational	-	10,736	0.08	4.750% due 15/01/2018 ^		1,900	577	0.00	2.625% due 10/06/2028		79,616,800	60,509	0.46
NETHERLANDS				Total Portugal		1,500	2,673		3.250% due				
CORPORATE BONDS & NOT	ES			QATAR					10/03/2028 3.250% due		26,805,520	21,088	
ABN AMRO Bank NV 1.125% due 12/01/2032	€ 300	293	0.00	CORPORATE BONDS & N	VOTES				10/06/2033 3.250% due		50,045,520	39,069	0.30
Cooperatieve Rabobank UA 3.758% due 06/04/2033	\$ 2,300	2,066	0.02	QatarEnergy 2.250% due 12/07/2031	\$	8,000	6,821	0.05	10/09/2042 4.250% due		11,134,180	8,788	0.07
CTP NV		,		3.300% due 12/07/2051	Ψ	5,100	3,736	0.03	10/12/2032 5.500% due		166,494,540	139,727	1.07
0.625% due 27/09/2026 0.875% due 20/01/2026	€ 10,500 14,100	10,444 14,453	0.11	Total Qatar		_	10,557	0.08	10/03/2028		14,900,000 _	12,610	
1.500% due 27/09/2031 Sagax Euro MTN NL BV	6,500	5,608	0.04	ROMANIA					Total South Korea		-	433,976	3.32
1.625% due 24/02/2026	11,900	12,476		SOVEREIGN ISSUES Romania Government Int	tornatio	onal Rond			SPAIN				
	-	45,340	0.35	1.375% due 02/12/2029	€	6,560	5,987		ASSET-BACKED S BBVA Consumer A		ES		
NON-AGENCY MORTGAGE-	BACKED SEC	URITIES		1.750% due 13/07/2030 2.000% due		16,600	14,872	0.11	0.270% due			2.452	
Domi BV 4.775% due 15/06/2051	90	100	0.00	28/01/2032 (i) 2.000% due 14/04/2033		1,000 2,150	857 1,783		20/07/2031	€	2,917 _	3,153	0.02
Dutch Property Finance BV 4.602% due 28/07/2054	197	218	0.00	2.124% due 16/07/2031 2.125% due 07/03/2028		2,600 19,300	2,296 19,392	0.02	CORPORATE BON		TES		
4.602% due 28/07/2054 4.602% due 28/07/2058	13,146	14,487		2.625% due 02/12/2040		7,400	5,518	0.04	Banco Santander S 1.849% due				
Eurosail BV 5.485% due 17/10/2040	8	9	0.00	2.750% due 14/04/2041 2.875% due 13/04/2042		7,000 17,300	5,209 12,979		25/03/2026 6.607% due	\$	5,800	5,372	0.04
Jubilee Place BV				5.000% due 27/09/2026 6.375% due 18/09/2033		6,800 13,300	7,722 15,564	0.06	07/11/2028		12,800 _	13,639	
4.815% due 17/07/2058 4.985% due 17/10/2057	9,711 5,226 _	10,742 5,791		6.625% due 27/09/2029		8,500	10,057	0.08			_	19,011	0.15
~ . I.v I I.	_	31,347		Total Romania		_	102,236	0.78	NON-AGENCY MC				
Total Netherlands	-	76,687	0.59	SAUDI ARABIA					Fondo de Titulizaci 4.125% due			•	
NEW ZEALAND SOVEREIGN ISSUES				CORPORATE BONDS & N Saudi Arabian Oil Co.	VOTES				18/01/2049 Fondo de Titulizac	€ ion de A	328 ctivos UCI	359	0.00
Auckland Council				2.250% due 24/11/2030	\$	12,600	10,851		4.065% due 15/09/2041		648	703	0.01
1.000% due 19/01/2027	5,800	6,097	0.04	3.250% due 24/11/2050 3.500% due 24/11/2070		6,500 1,600 _	4,629 1,104		13/03/2041		040 _	1,062	
	NZD 22,600	11,833				_	16,584	0.13	SOVEREIGN ISSUI	S			
2.000% due 20/09/2025 Total New Zealand	1,313 _		0.01	SOVEREIGN ISSUES					Autonomous Com	nunity o	f Catalonia		
NORWAY	-	,		Saudi Arabia Governmen 3.250% due 22/10/2030	t Inter	national B 3,100	ond 2,880	0.02	4.220% due 26/04/2035		3,900	4,426	0.03
SOVEREIGN ISSUES				4.750% due 18/01/2028 4.875% due 18/07/2033		32,400 33,500	32,774 34,259	0.25	Autonomous Comi 1.571% due	nunity o	f Madrid		
Kommunalbanken A/S	G 600	622	0.00	5.000% due 18/01/2053		2,700	2,549	0.02	30/04/2029		1,300	1,349	0.01
	€ 600 AUD 22,000	14,001		Tatal Carrel: Analysis		_	72,462		Spain Government 1.450% due	Internat	tional Bond		
5.250% due 15/07/2024 Norway Government Interna	3,300 tional Bond	2,259	0.02	Total Saudi Arabia		-	89,046	0.08	31/10/2071 1.900% due		7,375	4,117	0.03
	NOK 1,900	162 8,330	0.00	SINGAPORE SOVEREIGN ISSUES					31/10/2052		2,700	2,065	0.02
1.750% due 17/02/2027	86,700 1,100	103	0.00	Singapore Government li	nterna	tional Bon	d		3.450% due 30/07/2066		53,300	55,207	0.42
2.000% due 26/04/2028 Total Norway	7,300 _	26,171	0.01	2.250% due 01/08/2036 S0 3.375% due 01/09/2033		16,910 6,740	12,186 5,408		5.250% due 06/04/2029	£	800	1,073	0.01
PERU	_	<u> </u>		Total Singapore		0,740	17,594		T . 10 . 1		_	68,237	
SOVEREIGN ISSUES									Total Spain		-	91,463	0.70
Peru Government Internation		2 755	0.02	SLOVENIA CORPORATE BONDS & N	NOTES				SUPRANATIONA		TEC		
2.780% due 01/12/2060 3.230% due 28/07/2121	\$ 6,000 4,200	3,755 2,622	0.02	Nova Kreditna Banka Ma					CORPORATE BON European Investment				
5.940% due 12/02/2029 6.150% due 12/08/2032	PEN 5,817 40,948 _	1,571 10,814		1.875% due 27/01/2025 Nova Ljubljanska Banka (4 4	11,200	12,317	0.09	4.600% due 30/01/2037	CAD	1,050	830	0.01
Total Peru	-	18,762	0.14	3.400% due	u.u.				Inter-American De			033	0.01
POLAND				05/02/2030 (i) 3.650% due 19/11/2029		3,500 8,300 _	3,356 8,072		2.500% due 14/04/2027	AUD	15,200	9,856	0.07
SOVEREIGN ISSUES	Samuel Barrie			Total Slovenia			23,745		Total Supranational		_	10,695	
Poland Government Internation 3.875% due 14/02/2033	€ 15,400	17,740		SOUTH KOREA					SWEDEN				
4.250% due 14/02/2043 4.875% due 04/10/2033	3,400 \$ 6,400	3,962 6,504		SOVEREIGN ISSUES					CORPORATE BON		TES		
5.500% due 16/11/2027 5.500% due 04/04/2053	2,700 5,800	2,807 6,063	0.02	South Korea Government 1.375% due 10/12/2029 KF			11,578		Molnlycke Holding 1.875% due				
Total Poland	-	37,076		1.500% due 10/12/2030 2.000% due 10/06/2031	14,	561,570 643,570	10,132 21,946	0.08	28/02/2025	€	400 _	432	0.00
					50,	,	.,						

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAI (000S		NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
SWITZERLAND				Canada Square Funding PLC				4.500% due 07/06/2028	£ 23,100 S	\$ 30,710	0.24
CORPORATE BONDS & NOTES				6.000% due 17/06/2058	£ 14,562	18,478	0.14			86,179	0.66
				6.170% due 17/06/2058	233		0.00	Total United Kingdom	-	770,139	
Credit Suisse AG 0.250% due 05/01/2026 €	11,800 \$	12,240	0.09	6.470% due 17/12/2057	4,403	5,633	0.04	Total Office Hingdom	-	770,133	3.03
UBS Group AG	11,000 \$	12,240	0.05	Eurohome UK Mortgages PLC				UNITED STATES			
2.193% due 05/06/2026 \$	400	381	0.00	5.490% due 15/06/2044	109	137	0.00	ASSET-BACKED SECURITII	FS		
	19,700	20,372		Eurosail PLC							
3.091% due 14/05/2032 \$	27,800		0.18	4.165% due 15/12/2044	€ 116		0.00	Accredited Mortgage Loan 5.730% due 25/09/2036	\$ 1,091	1,077	0.01
3.869% due 12/01/2029	12,550	11,842		4.198% due 13/03/2045	375		0.00				0.01
4.194% due 01/04/2031	1,600		0.01	5.489% due 13/03/2045	£ 33		0.00	ACE Securities Corp. Home 5.590% due 25/10/2036	Equity Loan 1		0.00
4.488% due 12/05/2026	1,500	1,478		6.039% due 13/09/2045 6.289% due 13/06/2045	41		0.00	5.730% due 25/12/2036	5,848		
4.550% due 17/04/2026 6.373% due 15/07/2026	400 900	911	0.00	Great Hall Mortgages PLC	7.	51	0.00	5.770% due 25/07/2036	2,139		0.01
6.442% due 11/08/2028	30,600	31,797		4.062% due 18/03/2039	€ 123	136	0.00	6.265% due 25/01/2035	688	637	0.01
6.537% due 12/08/2033	5,700		0.05	4.082% due 18/06/2038	57			6.370% due 25/12/2034	909		0.01
7.375% due 07/09/2033 £	6,900		0.08	5.579% due 18/03/2039	£ 4,670	5,728	0.04	6.370% due 25/08/2035	3,908	3,789	
7.750% due 01/03/2029 €	15,900	20,266	0.16	5.812% due 18/06/2039	\$ 33	32	0.00	Ameriquest Mortgage Secu		set-Backed	d
Total Switzerland		141,098	1.08	Ludgate Funding PLC				Pass-Through Certificate		F00	0.01
				4.115% due 01/01/2061	€ 416	5 442	0.00	6.220% due 25/01/2036 6.445% due 25/07/2035	600 800		0.01
THAILAND				Mansard Mortgages PLC				6.520% due 25/11/2034	554	541	
SOVEREIGN ISSUES				5.989% due 15/12/2049	£ 4,909	6,177	0.05	Amortizing Residential Coll		311	0.00
Thailand Government Internation	onal Bond			Newgate Funding PLC				6.170% due 25/10/2031	24	23	0.00
	945,547	29,360	0.23	4.195% due 01/12/2050	€ 1,493		0.01	Amresco Residential Securi			0.00
	· -			4.205% due 01/12/2050	395		0.00	Loan Trust	ties corp. Mo	rtgage	
UNITED ARAB EMIRATES				4.525% due 15/12/2050	610		0.01	6.410% due 25/06/2029	40	38	0.00
CORPORATE BONDS & NOTES				5.175% due 15/12/2050 5.425% due 15/12/2050	1,816 3,170		0.02	Argent Securities Trust			
MDGH GMTN RSC Ltd.				5.509% due 01/12/2050	£ 557		0.02	5.770% due 25/07/2036	5,890	5,134	0.04
5.500% due 28/04/2033 \$	7,000	7,435	0.06	5.510% due 01/12/2050	465		0.01	Asset-Backed Funding Cert	ificates Trust		
·	.,	.,		5.549% due 01/12/2050	332		0.00	6.170% due 25/06/2034	227		0.00
UNITED KINGDOM				6.340% due 15/12/2050	2,279	2,798	0.02	Bear Stearns Asset-Backed	Securities Tru	ust	
CORPORATE BONDS & NOTES				6.590% due 15/12/2050	2,030	2,408	0.02	5.401% due 25/06/2035	1,322	1,293	0.01
Barclays PLC				Paragon Mortgages PLC				6.085% due 25/02/2036	2,094	2,048	
	13,900	15,107	0.12	5.861% due 15/11/2038	\$ 20		0.00	6.110% due 25/12/2034	2	2	
3.125% due 17/01/2024	800	1,019		6.270% due 15/05/2045	£ 1,828	3 2,334	0.02	6.130% due 25/10/2032	1	1	
4.375% due 12/01/2026 \$	2,200	2,171		Polaris PLC				6.470% due 25/11/2042 6.520% due 25/08/2037	15 2,058	1,791	0.00
6.496% due 13/09/2027	23,600	24,272	0.19	5.985% due 23/12/2058	4,204	5,347	0.04			1,731	0.01
6.515% due 26/06/2024 AUD	4,000	2,744	0.02	Residential Mortgage Securit				Centex Home Equity Loan 1 5.930% due 25/07/2032	17ust 15	1/1	0.00
Haleon UK Capital PLC				6.470% due 20/06/2070	14,610	18,660	0.14			14	0.00
3.125% due 24/03/2025 \$	16,600	16,220	0.12	Resloc UK PLC				Citigroup Mortgage Loan T 5.530% due 25/07/2045	59	40	0.00
HSBC Holdings PLC				5.499% due 15/12/2043	49		0.00	5.764% due 25/01/2037	126		0.00
2.848% due 04/06/2031	9,900	8,521		5.559% due 15/12/2043	2,347		0.02	5.890% due 25/01/2037	399	391	
2.999% due 10/03/2026	1,300	1,261		5.578% due 15/12/2043	\$ 124	120	0.00	7.250% due 25/05/2036	1,282	666	0.01
3.973% due 22/05/2030 4.041% due 13/03/2028	21,700 7,300	20,288 7,037	0.16	Ripon Mortgages PLC	£ 72.353	01.062	0.70	Citigroup Mortgage Loan T	rust, Inc.		
4.583% due 19/06/2029	19,600	19.021		5.920% due 28/08/2056	I /2,505	91,962	0.70	5.860% due 25/06/2037	2,797	2,762	0.02
4.755% due 09/06/2028	11,200	11,042		RMAC Securities PLC 4.200% due 12/06/2044	€ 786	830	0.01	Countrywide Asset-Backed	Certificates		
5.210% due 11/08/2028	19,400	19,394		5.489% due 12/06/2044	£ 324		0.00	6.150% due 25/12/2036	116	89	0.00
John Lewis PLC				5.509% due 12/06/2044	222		0.00	Countrywide Asset-Backed			
6.125% due 21/01/2025 £	100	127	0.00	Southern Pacific Financing PL		. 2,5	0.00	5.610% due 25/06/2037	1,343	1,239	
Lloyds Banking Group PLC				5.607% due 10/03/2044	446	561	0.00	5.610% due 25/07/2037	702		0.01
4.650% due 24/03/2026 \$	1	1	0.00	Stratton Mortgage Funding P				5.610% due 25/08/2037 5.690% due 25/08/2037	506 15,000	13,477	0.00
Nationwide Building Society				6.120% due 12/03/2052	14,315	18,249	0.14	5.690% due 25/09/2037	394		0.00
2.972% due 16/02/2028	8,800	8,191	0.06	6.121% due 20/07/2060	37,229			5.690% due 25/06/2047	11,455	10,831	
NatWest Group PLC	40.00	40.0		Towd Point Mortgage Fundin	g PLC			5.790% due 25/05/2047	7,634	5,284	0.04
5.076% due 27/01/2030	19,200	18,922	0.14	6.365% due 20/10/2051	10,235			5.870% due 25/09/2047	2,115	1,978	
NatWest Markets PLC	7.701	0.000	0.00	6.571% due 20/07/2045	18,730	23,943	0.18	5.990% due 25/12/2036	5,251	4,897	
	7,721	8,038	0.06	Trinity Square PLC				5.990% due 25/09/2046 6.130% due 25/08/2035	3,570	3,365	
Santander UK Group Holdings F		1.000	0.02	6.070% due 15/07/2059	13,065	16,654	0.13	6.160% due 25/05/2036	1,599 1,681	1,551 1,661	
6.534% due 10/01/2029 \$ 7.482% due 29/08/2029 £	1,900 24,800	1,968 34,409		Twin Bridges PLC				6.310% due 25/10/2047	2,501	2,393	
	24,000	34,403	0.20	6.070% due 12/03/2055	10,000	12,701	0.10	6.445% due 25/01/2036	4,412	4,285	0.03
Santander UK PLC 5.770% due 12/02/2027	16,900	21,582	0.16	Uropa Securities PLC				6.520% due 25/11/2034	38	37	0.00
	10,900	21,302	0.10	5.540% due 10/10/2040	45	5 56	0.00	Countrywide Asset-Backed	Certificates 1	rust, Inc.	
Standard Chartered PLC 0.991% due 12/01/2025 \$	13,400	13,384	0.10	Warwick Finance Residential	Mortgag			6.190% due 25/07/2034	80	79	0.00
1.822% due 23/11/2025	28,100	27,070		0.000% due 21/12/2049 (c)	20 110		0.05	Countrywide Asset-Backed			
2.608% due 12/01/2028	12,700	11,623		6.170% due 21/12/2049	29,110			5.270% due 25/02/2035	252	238	0.00
2.678% due 29/06/2032	600		0.00	6.870% due 21/12/2049 7.370% due 21/12/2049	7,280 3,640		0.07	Credit Suisse First Boston N			
TP ICAP Finance PLC				7.870% due 21/12/2049	2,080		0.04	5.077% due 25/01/2032	12	12	0.00
2.625% due 18/11/2028 £	9,800	10,465	0.08	8.370% due 21/12/2049	2,080		0.02	Credit-Based Asset Servicin			
		304,365	2.33		,	379,595		5.590% due 25/11/2036	30	13	0.00
						2.3,333		CSAB Mortgage-Backed Tro			
NON-AGENCY MORTGAGE-BA	CKED SEC	URITIES		SOVEREIGN ISSUES				6.672% due 25/06/2036	198	57	0.00
Alba PLC				United Kingdom Gilt				Delta Funding Home Equity			0.00
4.085% due 15/12/2038 €	90		0.00	0.625% due 22/10/2050	46,810	26,357	0.20	6.116% due 15/08/2030	8	8	0.00
5.509% due 15/12/2038 £	4,122	5,121	0.04	1.250% due 31/07/2051	31,025			Ellington Loan Acquisition		200	0.00
Brass PLC	2 2==	2.2	0.05	1.500% due 31/07/2053 (i)	11,300	8,034	0.06	6.570% due 25/05/2037	291	280	0.00
5.940% due 16/11/2066	2,977	3,802	0.03								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
EMC Mortgage Loan Trust 6.210% due 25/05/2040 \$	11 \$	5 11	0.00	New Century Home Equity Loan 1 3.699% due 20/06/2031 \$	Trust 163 \$	147	0.00	Wells Fargo Home Equity A 5.815% due 25/01/2037	sset-Backed S \$ 4,875 <u>\$</u>		Trust 0.04
Encore Credit Receivables Trust 6.370% due 25/01/2036	6,000	5,698	0.04	Nomura Home Equity Loan, Inc. F 6.100% due 25/02/2036	Home Equit 3,934	y Loan 3,533			-	303,638	2.32
Fieldstone Mortgage Investment 5.697% due 25/11/2036	Trust 1,992	1,154	0.01	Nomura Resecuritization Trust 3.950% due 26/12/2037	948	805	0.01	CORPORATE BONDS & NO 7-Eleven, Inc.	OTES		
First Franklin Mortgage Loan Trus 5.690% due 25/12/2037		2,262	0.02	NovaStar Mortgage Funding Trus 2.907% due 25/01/2036	s t 109	107	0.00	0.800% due 10/02/2024 American Tower Corp.	12,300	12,231	0.09
Fremont Home Loan Trust 5.605% due 25/10/2036	2,130	1,870	0.01	5.810% due 25/01/2037 6.010% due 25/05/2036	1,354 3,600	478 3,394	0.00	2.950% due 15/01/2025 3.800% due 15/08/2029	14,600 7,400	14,254 7,033	
5.610% due 25/01/2037 6.180% due 25/06/2035	2,329 4,763	1,148 4,569	0.01 0.04	Option One Mortgage Loan Trust 5.610% due 25/01/2037	709	443	0.00	Aviation Capital Group LLC 4.125% due 01/08/2025	23,600	22,924	0.18
GSAA Home Equity Trust 5.930% due 25/04/2047	303	145	0.00	5.610% due 25/03/2037 5.650% due 25/04/2037	2,630 14,222	2,007 6,789	0.02	Bank of America Corp. 1.949% due 27/10/2026	€ 17,600	18,883	0.14
5.950% due 25/06/2036 6.070% due 25/03/2037	2,762 283	790 111	0.01	5.690% due 25/04/2037 5.690% due 25/05/2037	3,711 4,639	2,594 2,748	0.02	3.384% due 02/04/2026 4.916% due 22/09/2026	\$ 11,800 € 6,200	11,483 6,880	
6.070% due 25/05/2047	107	65	0.00	6.150% due 25/11/2034 6.340% due 25/05/2035	47 3,867	46 3,235	0.00	4.962% due 24/08/2025	15,400	17,090	0.13
GSAMP Trust 5.600% due 25/12/2046	7,911	4,231	0.03	Ownit Mortgage Loan Trust				5.202% due 25/04/2029 Bayer U.S. Finance LLC	\$ 27,100	27,285	
5.610% due 25/12/2036 5.700% due 25/12/2046	5,827 6,932	3,064 3,438	0.02 0.03	5.757% due 25/05/2037 Park Place Securities, Inc.	1,551	1,193	0.01	4.250% due 15/12/2025 British Airways Pass-Through	5,700 ah Trust	5,557	0.04
5.750% due 25/06/2036 5.970% due 25/05/2046	119 442	115 413	0.00	6.205% due 25/09/2035 People's Choice Home Loan Secu	164 rities Trust	160	0.00	3.300% due 15/06/2034 Broadcom, Inc.	5,271	4,696	0.04
6.145% due 25/11/2035 Home Equity Asset Trust	2,179	2,065	0.02	6.820% due 25/01/2035	97	93	0.00	2.450% due 15/02/2031	200	171	0.00
6.030% due 25/08/2036	337	329	0.00	Renaissance Home Equity Loan To 5.340% due 25/01/2037	rust 15,587	5,287	0.04	Charter Communications O 3.750% due 15/02/2028	perating LLC 10,900	10,298	0.08
6.390% due 25/02/2033	2	_ 2	0.00	5.879% due 25/06/2037	19,229	5,276	0.04	3.850% due 01/04/2061	5,100	3,183	0.02
Home Equity Mortgage Loan Asse 5.630% due 25/11/2036	5,955	5,210	0.04	5.893% due 25/06/2037 6.170% due 25/08/2032	9,958 1	2,739	0.02	4.500% due 01/02/2024 5.125% due 01/07/2049	3,800 600		0.03
5.790% due 25/04/2037	3,007	2,576	0.02	Residential Asset Mortgage Prod	ucts Trust			6.384% due 23/10/2035	6,000	6,097	0.05
HSI Asset Securitization Corp. Tru 6.010% due 25/02/2036	st 1,836	1,794	0.01	5.910% due 25/12/2036 6.150% due 25/12/2035	449 3,448	434 3,024	0.00	7.289% due 01/02/2024 Citigroup, Inc.	7,700	7,700	0.06
Humboldt Americas LLC 0.000% due 31/07/2022 COP 20,	000.000	4,478	0.03	Residential Asset Securities Corp 6.175% due 25/11/2035	. Trust 600	576	0.00	3.290% due 17/03/2026 (h) Corebridge Financial, Inc.	33,100	32,241	0.25
JPMorgan Mortgage Acquisition 1		,		Saxon Asset Securities Trust				3.500% due 04/04/2025	7,500	7,317	0.06
5.690% due 25/08/2036 \$ 5.730% due 25/08/2036	2,679 168	1,875 167	0.01	5.670% due 25/05/2047 5.780% due 25/09/2037	7,795 2,011	6,807 1,898	0.05	Credit Suisse AG AT1 Claim	1,200	144	0.00
5.740% due 25/08/2036	8,000	7,272	0.06	Securitized Asset-Backed Receiva			0.02	Dell International LLC 6.020% due 15/06/2026	1,407	1,441	0.01
5.950% due 25/04/2036 Lehman ABS Mortgage Loan Trus	4,535 t	4,430	0.03	5.570% due 25/12/2036 5.590% due 25/12/2036	5 81	3 19	0.00	Doctors Co. An Interinsural 4.500% due 18/01/2032	nce Exchange 3,900	3 110	0.02
5.560% due 25/06/2037 Lehman XS Trust	88	56	0.00	5.600% due 25/05/2037 6.190% due 25/10/2035	144 523	106 432	0.00	Energy Transfer LP	,	,	
5.022% due 25/04/2037	1	3	0.00	6.295% due 25/10/2035 SG Mortgage Securities Trust	2,208	2,030	0.02	4.500% due 15/04/2024 Ford Motor Credit Co. LLC	1,300	1,295	
Long Beach Mortgage Loan Trust 5.770% due 25/05/2036	3,678	1,982	0.02	5.790% due 25/07/2036	3,109	676	0.01	2.748% due 14/06/2024 2.900% due 16/02/2028	£ 2,600 \$ 700		0.02
6.030% due 25/10/2034	538	515	0.00	SLM Student Loan Trust	450	454	0.00	3.375% due 13/11/2025	2,700	2,585	0.02
6.745% due 25/02/2035 Louisiana Local Government Envir	6,545	6,387		4.356% due 25/10/2039 € 4.475% due 15/12/2033	150 832	154 851	0.00	3.664% due 08/09/2024 3.815% due 02/11/2027	1,100 1,400	1,083 1,308	0.01
Community Development Auth		i i aciiiu	es ox	Soundview Home Loan Trust				4.389% due 08/01/2026	1,000	973	0.01
5.048% due 01/12/2034	6,600	6,759	0.05	5.620% due 25/03/2037 \$ 5.640% due 25/07/2037	545 1,762	508 1,506	0.00	4.687% due 09/06/2025 5.584% due 18/03/2024	600 2,400		0.00
MASTR Asset-Backed Securities To 5.670% due 25/08/2036	16,133	5,930	0.05	5.640% due 25/08/2037	242	204	0.00	GA Global Funding Trust			
MASTR Specialized Loan Trust	400	404	0.00	5.650% due 25/07/2037 5.670% due 25/06/2037	148 6,217	127 4,382	0.00	2.250% due 06/01/2027	9,400	8,543	0.07
7.120% due 25/06/2043 Merrill Lynch Mortgage Investors	183	191	0.00	5.680% due 25/06/2037	11,991	7,918	0.06	GLP Capital LP 5.250% due 01/06/2025	1,500	1,496	0.01
5.630% due 25/09/2037	12	2	0.00	5.875% due 25/12/2036 5.970% due 25/10/2036	5,895 8,229	5,749 7,708	0.04	5.300% due 15/01/2029	2,500	2,487	0.02
6.190% due 25/05/2036	166 Truct	163	0.00	5.970% due 25/11/2036	5,166	4,863	0.04	Goldman Sachs Group, Inc. 4.452% due 30/04/2024	€ 18,600	20,555	0.16
Morgan Stanley ABS Capital, Inc. 5.530% due 25/05/2037	218	185	0.00	6.220% due 25/03/2036 6.370% due 25/10/2037	822 4,995	806 3,924	0.01	4.956% due 07/02/2025	6,800	7,519	
5.600% due 25/01/2037 5.610% due 25/10/2036	2,591 2,988	1,151 1,290	0.01	Specialty Underwriting & Resider			0.00	6.079% due 24/01/2025 HCA, Inc.	\$ 19,000	18,993	0.13
5.700% due 25/10/2036	10,069	5,278	0.04	5.076% due 25/12/2036 Structured Asset Investment Loan	223 n Trust	212	0.00	5.375% due 01/09/2026	2,170	2,181	0.02
5.720% due 25/07/2036 5.790% due 25/09/2036	471 4,297	414 1,838	0.00	6.090% due 25/01/2036	2,786	2,565		JPMorgan Chase & Co. 2.595% due 24/02/2026	21,600	20,929	0.16
5.970% due 25/04/2036	4,357	4,088	0.03	6.745% due 25/11/2034	1,953	1,944		4.080% due 26/04/2026	33,800	33,268	
6.145% due 25/09/2035 7.720% due 25/03/2033	477 47	447 45	0.00	Structured Asset Securities Corp. 5.605% due 25/07/2036	136		0.00	Lehman Brothers Holdings, 0.000% due 25/05/2010 ^	Inc. 8,800	15	0.00
9.270% due 25/02/2047	1,253	1,021	0.01	6.957% due 25/04/2035	5	5	0.00	5.625% due 24/01/2013 ^	12,700	25	0.00
Morgan Stanley Home Equity Loa 5.640% due 25/04/2037	n Trust 3,523	1,833	0.01	Terwin Mortgage Trust 0.099% due 25/08/2037	208	80	0.00	6.200% due 26/09/2014 ^ 7.875% due 08/05/2018 ^	9,800 £ 14,000		0.00
5.700% due 25/04/2037	10,771	5,612		6.410% due 25/11/2033	4 Finance Co		0.00	Morgan Stanley		22.404	0.35
Morgan Stanley IXIS Real Estate C 5.520% due 25/11/2036	Capital Tru 2	ist 1	0.00	Texas Natural Gas Securitization 5.169% due 01/04/2041	11,000	11,388	0.09	2.103% due 08/05/2026 2.630% due 18/02/2026	€ 30,000 \$ 11,600	32,401 11,232	
Morgan Stanley Mortgage Loan T 5.750% due 25/04/2037	rust 103	50	0.00	WaMu Asset-Backed Certificates 5.620% due 25/01/2037	WaMu Tru 2,580	st 2,176	0.02	Organon & Co. 2.875% due 30/04/2028	€ 3,400	3 459	0.03
5.930% due 25/02/2037	174	37	0.00	Washington Mutual Asset-Backet	d Certificat	es Trust	t	4.125% due 30/04/2028	\$ 4,900		0.03
6.000% due 25/02/2037 6.190% due 25/04/2037	131 292	74 82	0.00	4.290% due 25/10/2036	48	17	0.00	Pacific Gas & Electric Co. 2.100% due 01/08/2027	500	451	0.00

FAIR %			FAIR % OF				% OF
PAR DESCRIPTION VALUE (0005) I	ET IS DESCRIPTION	PAR (000S)	VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	VALUE (000S) AS	NET SSETS
2.950% due 01/03/2026 \$ 1,900 \$ 1,801 0.0	bane of America Fananing Trast			5.870% due 25/05/2036	\$ 68 \$		
3.150% due 01/01/2026 5,300 5,086 0.0 3.300% due 01/12/2027 800 747 0.0		99 \$ 101	82 0.00 87 0.00	5.890% due 25/07/2046 5.892% due 20/03/2046	49 1,502	40 0 1,219 0	
3.400% due 15/08/2024 1,300 1,279 0.0	5.490% due 20/02/2036	211	197 0.00	5.930% due 25/11/2036	5,537	4,505 0	.04
3.450% due 01/07/2025 400 387 0.0 3.750% due 01/07/2028 1,500 1,406 0.0	3.7 30 70 ddc 23/11/2033	6	5 0.00	5.932% due 20/05/2046 6.000% due 25/03/2036	2,368 1,799	2,004 0 814 0	
4.000% due 01/12/2046 1,600 1,175 0.0		563 87	486 0.00 78 0.00	6.000% due 25/02/2037	177	78 0	0.00
4.250% due 15/03/2046 800 617 0.0	Ranc of America Mortgage Trust		70 0.00	6.030% due 25/02/2037 6.110% due 25/11/2035	836 10	674 0 8 0	
4.300% due 15/03/2045 1,500 1,178 0.0 4.500% due 01/07/2040 800 678 0.0	5.998% due 25/09/2033	6	5 0.00	6.112% due 20/11/2035	349		0.00
4.600% due 15/06/2043 1,000 826 0.0		5	4 0.00	6.112% due 20/12/2035 6.132% due 20/11/2035	1,546 27	1,391 0 25 0	0.01
4.750% due 15/02/2044 200 167 0.0 4.950% due 01/07/2050 600 514 0.0	4 70E0/ -l 2C/04/2047	244	232 0.00	6.150% due 25/10/2046	715	514 0	
Penske Truck Leasing Co. LP	5.250% due 26/04/2037 5.810% due 25/01/2037	537 23	308 0.00 21 0.00	6.220% due 25/07/2036	268	122 0	
3.450% due 01/07/2024 4,800 4,743 0.0	5.910% due 25/05/2047	156	147 0.00	6.250% due 25/11/2036 6.250% due 25/08/2037	118 454	89 0 225 0	0.00
Principal Life Global Funding 1.375% due 10/01/2025 7,200 6,918 0.0	Bear Stearns Adjustable Rate Mo			6.457% due 25/03/2037	182	100 0	
Sabine Pass Liquefaction LLC	3.877% due 25/05/2047 4.091% due 25/05/2034	93 68	84 0.00 57 0.00	6.500% due 25/08/2032 6.512% due 25/11/2035	3 301	3 0 256 0	
5.750% due 15/05/2024 1,082 1,082 0.0	4.393% due 25/08/2033	5	5 0.00	7.010% due 25/11/2035	244	197 0	0.00
Southern California Edison Co. 1.100% due 01/04/2024 5,700 5,638 0.0	5.453% due 25/02/2034 5.500% due 25/08/2033	8 34	7 0.00 31 0.00	7.052% due 25/11/2035 Countrywide Home Loan Mo	233	202 0	
6.266% due 01/04/2024 2,900 2,901 0.0		63	57 0.00	3.695% due 25/04/2035	125 110 125	89 0	
T-Mobile USA, Inc.	5.611% due 25/10/2033	25	23 0.00	3.991% due 25/09/2033	10	8 0	
5.050% due 15/07/2033 10,900 10,989 0.0	6.043% due 25/02/2036 7.660% due 25/02/2036	36 47	31 0.00 40 0.00	4.042% due 20/04/2036 4.126% due 20/09/2036	894 48	797 0 41 0	
Wells Fargo & Co. 3.908% due 25/04/2026 8,700 8,533 0.0	Bear Stearns ALT-A Trust			4.366% due 19/01/2034	33	29 0	0.00
463,270 3.5	1 1000/ dua 2E/02/2026	217 440	132 0.00 197 0.00	4.703% due 20/02/2036 4.765% due 25/11/2034	0 126	2 0 114 0	0.00
LOAN PARTICIPATIONS AND ASSIGNMENTS	4.235% due 25/08/2036	1,198	606 0.01	5.500% due 25/11/2035	63	31 0	0.00
	4.255% due 25/08/2036	10	6 0.00	5.750% due 25/07/2037 5.930% due 25/05/2035	308 385		0.00
CenturyLink, Inc. 7.720% due 15/03/2027 9,085 6,298 0.0	4.488% due 25/05/2035 4.492% due 25/11/2036	39 2,537	37 0.00 1,324 0.01	6.000% due 25/07/2036	290	152 0	0.00
Organon & Co.	4.600% due 25/11/2035	443	338 0.00	6.000% due 25/05/2037 6.050% due 25/04/2035	1,063 175	483 0 160 0	0.00
8.472% due 02/06/2028 5,933 5,955 0.0	E 1E10/ due 2E/01/2026	1,516 1,022	899 0.01 951 0.01	6.050% due 25/04/2035	10	9 0	0.00
12,253 0.0	5.790% due 25/02/2034	104	97 0.00	6.110% due 25/03/2035 6.130% due 25/02/2035	1,048 210	926 0 191 0	
MUNICIPAL BONDS & NOTES	6.190% due 25/08/2035	8,579	8,109 0.06	6.150% due 25/02/2035	88	74 0	
American Municipal Power, Inc., Ohio Revenue Bonds,	Bear Stearns Mortgage Funding 5.630% due 25/12/2046	342	286 0.00	6.170% due 25/02/2036 6.230% due 25/09/2034	3 21	1 0 19 0	0.00
(BABs), Series 2010 6.270% due 15/02/2050 90 98 0.0	Bear Stearns Structured Product	•		6.500% due 25/12/2037	672	289 0	0.00
American Municipal Power, Inc., Ohio Revenue Bonds,	3.993% due 26/12/2046 Chase Mortgage Finance Trust	1,422	1,075 0.01	6.500% due 25/11/2047 7.884% due 20/02/2036	506 11	259 0 10 0	
Series 2010 7.734% due 15/02/2033 100 118 0.0	4.114% due 25/03/2037	505	470 0.00	7.884% due 20/02/2036	19	16 0	
7.834% due 15/02/2041 1,700 2,127 0.0	/ 5 7 2 0/2 duo 7 5 / 0 / / 7 0 2 /	37 47	30 0.00 45 0.00	Countrywide Home Loan Re 5.830% due 25/03/2035	performing REN 552	VIIC Trust 503 0	01
Golden State, California Tobacco Securitization Corp.	5.342% due 25/02/2037	110	107 0.00	6.000% due 25/03/2035	37	36 0	
Revenue Bonds, Series 2021 3.850% due 01/06/2050 3,560 3,300 0.0	Citicorp Mortgage Securities Tru		400.00	Credit Suisse First Boston M			
Golden State, California Tobacco Securitization Corp.	6.000% due 25/04/2037 Citigroup Mortgage Loan Trust	59	48 0.00	6.050% due 25/03/2032 6.500% due 25/04/2033	34 3	32 0 3 0	
Revenue Notes, (ST APPROP Insured), Series 2021 2.346% due 01/06/2030 200 172 0.0	5 377% due 25/08/2035	61	58 0.00	Credit Suisse First Boston M	ortgage-Backe		
Golden State, California Tobacco Securitization Corp.	5.737% due 25/08/2036 6.980% due 25/05/2035	9,237 5	3,870 0.03 5 0.00	Through Certificates 4.858% due 25/07/2033	3	3 0	00
Revenue Notes, Series 2021	7.780% due 25/10/2035	8	8 0.00	Credit Suisse Mortgage Cap			
2.687% due 01/06/2030 6,000 5,192 0.0 2.787% due 01/06/2031 4,400 3,730 0.0	Citigroup Mortgage Loan Trust,			6.079% due 25/04/2037	65	18 0	
3.037% due 01/06/2032 8,045 6,785 0.0		221 106	204 0.00 104 0.00	Credit Suisse Mortgage Cap 3.850% due 25/09/2057	oital Trust 8,649	8,231 0	106
Los Angeles County, California Public Works Financing	7.198% due 25/09/2035	10	10 0.00	4.146% due 25/06/2050	4,362	3,725 0	
Authority Revenue Bonds, (BABs), Series 2010 7.618% due 01/08/2040 2,800 3,466 0.0	Citigroup Mortgage Loan Trust,	Inc. Mortga	age Pass-	DBGS Mortgage Trust	4 400	1.000	. 0.1
Municipal Electric Authority of Georgia Revenue Bonds	Through Certificates 4.150% due 25/09/2035	464	411 0.00	6.254% due 15/06/2033 Deutsche ALT-A Securities N	1,120	1,029 0 Truct	0.01
(BABs), Series 2010 6.655% due 01/04/2057 286 326 0.0	CitiMortgage Alternative Loan T			5.710% due 25/08/2036	1,493	1,365 0	0.01
New Jersey Transportation Trust Fund Authority	6.000% due 25/01/2037 6.000% due 25/02/2037	288 1,521	254 0.00 1,279 0.01	5.770% due 25/03/2037	1,624	1,452 0	
Revenue Bonds, (BABs), Series 2010	Commorcial Mortgago Trust	1,321	1,279 0.01	5.770% due 25/09/2047 5.800% due 25/08/2037	2,606 2,625	2,218 0 2,078 0	
5.754% due 15/12/2028 200 204 0.0 25,518 0.2	3.545% due 10/02/2036	28,500	26,618 0.20	5.850% due 25/08/2047	3,366	2,716 0	0.02
	2 3.590% due 10/11/2047 Countrywide Alternative Loan Tr	15,500	15,177 0.12	Deutsche ALT-A Securities, I 3.354% due 25/10/2035	Inc. Mortgage L 0	oan Trust. 0 0	0.00
NON-AGENCY MORTGAGE-BACKED SECURITIES	4.394% due 25/10/2035	9	7 0.00	Deutsche ALT-B Securities N	/lortgage Loan ™		
Adjustable Rate Mortgage Trust 4.820% due 25/09/2035 48 42 0.0	5.250% due 25/06/2035 5.500% due 25/09/2035	161 788	123 0.00 573 0.01	5.570% due 25/10/2036	6	5 0	0.00
6.620% due 25/03/2035 534 454 0.0	5.500% due 25/11/2035	1,412	943 0.01	Downey Savings & Loan Ass Loan Trust	ociation Mortg	age	
American Home Mortgage Assets Trust	5.652% due 20/02/2047 5.667% due 20/12/2046	4,646 2,246	3,581 0.03 1,933 0.02	5.660% due 19/10/2036	1,206	996 0	
5.660% due 25/05/2046 240 199 0.0 5.680% due 25/10/2046 64 34 0.0		30	27 0.00	6.310% due 19/09/2044 First Horizon Alternative Mo	29 Ortgage Securiti	26 0 ies Trust	.00
5.850% due 25/09/2046 696 625 0.0	5.682% due 20/07/2046	228 894	183 0.00	5.850% due 25/04/2035	65	63 0	
5.932% due 25/11/2046 7,390 2,082 0.0 American Home Mortgage Investment Trust	5.710% due 25/06/2036 5.752% due 20/09/2046	1,195	792 0.01 873 0.01	6.250% due 25/11/2036 6.250% due 25/08/2037	155 165	48 0 69 0	
7.430% due 25/09/2035 3,449 1,468 0.0	5.790% due 25/02/2047	120	112 0.00	First Horizon Mortgage Pass			.00
	5.810% due 25/05/2047 5.820% due 25/05/2037	3,156 529	2,689 0.02 182 0.00	5.464% due 25/08/2035	50	36 0	0.00

PAR DESCRIPTION (000S)			FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS DESCRIPTION	PAR I (000S)	FAIR % OF VALUE NET (000S) ASSETS
GreenPoint Mortgage Funding Trust			WASTR Atternative board trust	ue 25/06/2036 \$ 40 \$	39 0.00
5.830% due 25/01/2037 \$ 596 5.890% due 25/04/2036 278		0.01	5 890% di	ue 25/10/2036 2,282 ue 25/05/2036 444	1,962 0.02 299 0.00
5.910% due 25/06/2045 41	39		6 000% due 25/06/2036 144 84 0 00 5.890% du	ue 25/09/2047 1,973	1,637 0.01
6.010% due 25/04/2036 182		0.00	Mallan Basidantial Funding Care Martnens Base	ue 25/05/2036 2,221 ue 25/05/2046 2,459	1,747 0.01 856 0.01
6.010% due 25/11/2045 62 6.110% due 25/09/2046 1,019		0.00	Through Certificates 5.910% do	ue 25/09/2047 21	18 0.00
6.150% due 25/10/2046 1,279	931	0.01		ue 19/07/2035 22	21 0.00
GreenPoint Mortgage Funding Trust Pass				ue 25/05/2046 47 ue 25/02/2036 278	28 0.00 228 0.00
Through Certificates 5.725% due 25/10/2033 6	6	0.00	5.916% due 15/12/2030 36 34 0.00 6.050% du	ue 19/07/2034 18	16 0.00
GS Mortgage Securities Corp. Trust	Ŭ	0.00	6.4700/ 1	ue 19/09/2032 15 ue 19/03/2034 4	15 0.00 4 0.00
6.559% due 15/07/2031 5,000 GSMSC Pass-Through Trust	4,169	0.03	5.790% due 25/01/2037 8,585 2,516 0.02 6.412% dt	ue 25/12/2035 68 ue 25/08/2047 1,130	54 0.00 913 0.01
7.500% due 25/10/2036 51	8	0.00	4.757% due 25/12/2034 113 106 0.00 Structure	d Asset Securities Corp.	
GSR Mortgage Loan Trust 4.240% due 25/06/2034 19	19	0.00	5.2.1.7,5 dag 25/55/2557	ue 25/01/2036 68 d Asset Securities Corp. Mortgage	56 0.00
4.489% due 25/11/2035 14	13	0.00		ue 25/10/2036 501	403 0.00
4.630% due 25/01/2036 33 4.836% due 25/09/2035 32		0.00	Merrill Lynch Mortgage-Backed Securities Trust TBW Mor	tgage-Backed Trust	
5.500% due 25/01/2037 99				ue 25/01/2037 26	7 0.00
5.700% due 25/05/2037 9,606				g Mortgage Securities Trust ue 25/09/2037 11	11 0.00
6.000% due 25/03/2032 0 6.780% due 25/03/2033 13	0 13			ue 25/06/2037 526	479 0.00
6.970% due 25/04/2032 73		0.00	3.278% due 25/11/2037 473 315 0.00 6.765% du	ue 25/06/2037 1,254	1,051 0.01
HarborView Mortgage Loan Trust				ue 25/06/2037 1,439 ue 25/06/2047 929	1,245 0.01 812 0.01
4.209% due 19/07/2035 48 4.725% due 19/08/2036 19		0.00	Mortgage I Securities Corp. Mortgage Loan Trust 6.815% do	ue 25/06/2047 2	2 0.00
5.660% due 19/09/2037 474			5.930% due 25/06/2047 3,891 3,208 0.03 6.865% dt	ue 25/03/2037 636	521 0.01
5.862% due 19/12/2036 285		0.00	New Century Arternative Workgage Loan Trust	nt Mortgage Trust ue 25/05/2058 8,233	7,964 0.06
5.870% due 19/09/2046 544 5.880% due 19/12/2036 8,416	476 6,724		0.175 % due 25/07/2050 4,041 1,042 0.01	curitization Trust	7,504 0.00
5.950% due 19/03/2036 114	105	0.00	New Residential Mortgage Loan Trust	ue 25/10/2066 6,166	5,381 0.04
5.970% due 19/01/2036 312 6.170% due 19/01/2035 84		0.00	Nomura Asset Accentance Corp. Alternative Loan Trust WaMu Mo	ortgage Pass-Through Certificates	
6.970% due 19/10/2035 214			4.389% due 25/10/2035 28 15 0.00 3.596% du	ue 25/05/2037 901 ue 25/03/2036 951	700 0.01 820 0.01
7.012% due 19/10/2035 376	205	0.00	NovaStar Mortgage Funding Trust	ue 25/08/2035 25	23 0.00
HSI Asset Loan Obligation Trust 6.000% due 25/06/2037 32	20	0.00	, 3.047 /0 ut	ue 25/05/2037 1,237 ue 25/03/2036 45	1,058 0.01 41 0.00
Impac CMB Trust	20	0.00	10510/ 1 05/00/005	ue 25/03/2033 6	6 0.00
6.110% due 25/03/2035 6		0.00		ue 25/09/2036 221	189 0.00
6.470% due 25/07/2033 2	2	0.00	5 7 2 7 4 2 5 4 2	ue 25/12/2036 433 ue 27/02/2034 62	378 0.00 58 0.00
Impac Secured Assets Trust 5.990% due 25/01/2037 3,759	3,102	0.02	5.830% due 25/06/2046 4,580 1,086 0.01 4.379% du	ue 25/03/2034 4	4 0.00
IndyMac Mortgage Loan Trust	-,			ue 25/12/2046 18 ue 25/09/2036 2,571	16 0.00 2,147 0.02
3.265% due 25/01/2036 40		0.00	6.000% due 25/06/2036 344 265 0.00 4.821% du	ue 25/06/2033 33	32 0.00
3.355% due 25/06/2036 154 3.478% due 25/03/2036 480		0.00	= 0==0/ L	ue 25/12/2035 216 ue 25/08/2034 57	193 0.00 54 0.00
3.494% due 25/10/2035 97	78	0.00		ue 25/09/2033 5	5 0.00
3.551% due 25/03/2036 1,779 3.674% due 25/08/2035 86		0.01	5.750% due 25/04/2037 1,117 532 0.01 5.892% du	ue 25/10/2046 2,175	1,814 0.02
4.699% due 25/12/2034 47	45	0.00		ue 25/09/2033 9 ue 25/04/2045 14	8 0.00 14 0.00
5.830% due 25/02/2037 1,446 5.870% due 25/06/2046 847		0.01	6.500% due 25/08/2036 1,093 315 0.00 5.992% du	ue 25/06/2046 556	497 0.01
5.870% due 25/06/2046 847 5.950% due 25/06/2037 107		0.00	Residential Full dilig Mol tgage Securities, Inc. 11031	ue 25/12/2045 13 ue 25/02/2046 1,376	13 0.00 1,208 0.01
JPMBB Commercial Mortgage Securities				ue 25/08/2046 71	64 0.00
0.559% due 15/04/2047 (a) 11,023	6	0.00	6.050% di	ue 25/07/2045 225	212 0.00
JPMorgan Alternative Loan Trust 5.500% due 25/11/2036 12	5	0.00	3.701% due 20/01/2047 246 160 0.00 6.090% du	ue 25/10/2045 63 ue 25/01/2045 130	60 0.00 125 0.00
5.623% due 25/12/2035 641	473	0.00		ue 25/01/2045 40	37 0.00
5.950% due 25/10/2036 2,749 5.957% due 27/06/2037 133		0.02	6.170% due 19/10/2026 20 19 0.00 6.210% du	ue 25/11/2034 155 ue 25/11/2042 22	145 0.00 20 0.00
5.957% due 27/06/2037 133 JPMorgan Mortgage Trust	32	0.00	6 1 / 1 / 2 / 4 / 10 / 10 / 10 / 10 / 10 / 10 / 10	ue 25/01/2047 330	292 0.00
4.528% due 25/08/2034 62		0.00	0.290% ut	ue 25/11/2045 264 ue 25/12/2045 3,106	239 0.00 2,795 0.02
4.658% due 25/02/2036 369 4.704% due 25/02/2036 122		0.00	4.021% due 25/11/2035 42 37 0.00 6.412% du	ue 25/08/2042 0	0 0.00
4.704% due 25/02/2036 122 4.735% due 25/11/2033 54		0.00	4.562% due 25/07/2035 710 604 0.01 6.512% du	ue 25/10/2046 8	8 0.00
4.856% due 25/06/2036 196	142	0.00	5.475% due 25/12/2025 376 272 0.00 Washingt	on Mutual Mortgage Pass-Throug cates Trust	jh
4.917% due 25/07/2035 34 5.044% due 25/07/2035 76		0.00	5.736% due 25/09/2034 165 156 0.00 5 500% du	ue 25/04/2035 116	94 0.00
5.789% due 25/12/2034 169		0.00	5 U10% dua 75/05/7037 X / 1100	ue 25/07/2046 438	267 0.00
Lehman XS Trust	0	0.00	5.926% due 25/09/2034 3 0.00 0.000 0	ue 25/07/2036 63 on Mutual MSC Mortgage Pass-Ti	42 0.00
4.369% due 25/05/2046 148 5.830% due 25/12/2036 2,350			6 624% due 25/04/2034 32 31 0.00 Certific	cates Trust	
Luminent Mortgage Trust	405	0.00	Structured Asset Mortgage Investments Trust 4.661% dt	ue 25/06/2033 3	3 0.00
5.830% due 25/12/2036 203 5.870% due 25/10/2046 341		0.00		go Alternative Loan Trust ue 28/12/2037 212	190 0.00
MASTR Adjustable Rate Mortgages Trust	233	2.00	J.J30 /0 UUE Z.J/UO/ZUJU 1.43J 1.Z/3 U.U I	ue 25/07/2037 376	320 0.00
5.386% due 21/11/2034 75	71	0.00	5.790% due 25/01/2037 1,065 937 0.01 5.830% due 25/09/2047 1,439 1,292 0.01		234,355 1.79
			3.030 /0 dac 2310312071 1,733 1,232 0.01		

DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	% OF NET
U.S. GOVERNMENT AGENCIES	(000S)	(0005)	ASSETS	DESCRIPTION 5.680% due 01/06/2028 \$	(000S) 2		0.00	(0.246)% due	(000S)	(000S)	ASSETS
Fannie Mae				6.220% due 01/12/2028	33	33	0.00	04/03/2024 (c)(d)	¥ 30,900,000	\$ 219,241	1.68
3.000% due 01/03/2060	\$ 7,337 \$			Tennessee Valley Authority 5.880% due 01/04/2036	500	572	0.01	(0.245)% due 04/03/2024 (c)(d)	26,021,000	184,624	1.41
3.500% due 01/01/2059 4.560% due 01/08/2036	22,547 1	20,482 1	0.16	Uniform Mortgage-Backed		312	0.01	(0.242)% due 04/03/2024 (c)(d)	8,000,000	56,761	0.43
5.248% due 01/06/2035 5.260% due 25/05/2035	2	2	0.00	2.500% due 01/05/2030 - 01/01/2052	55,541	47,576	0.36	(0.233)% due			
5.503% due 25/12/2036	167	163	0.00	3.000% due 01/01/2027 -	•			26/02/2024 (c)(d) (0.231)% due	29,120,000	206,602	1.58
5.563% due 25/03/2034 5.593% due 25/08/2034	25 5	25 5	0.00	01/06/2051 3.500% due 01/11/2034 -	25,690	23,040	0.18	26/02/2024 (c)(d) (0.218)% due	15,635,000	110,928	0.85
5.620% due 01/12/2034	33	33	0.00	01/07/2050	31,175	29,254	0.22	19/02/2024 (c)(d)	29,358,000	208,284	1.59
5.649% due 01/10/2034 5.802% due 25/09/2042 -	14	14	0.00	4.000% due 01/01/2026 - 01/10/2053	230,565	218,343	1.67	(0.216)% due 22/01/2024 (c)(d)	28,633,000	203,117	1.55
25/03/2044	38		0.00	4.500% due 01/04/2024 - 01/10/2053	362,280	351,441	2.69	(0.212)% due 22/01/2024 (c)(d)	9,998,000	70,924	0.54
5.840% due 01/08/2033 5.852% due 25/06/2029 -	20	20	0.00	5.500% due 01/01/2035 -	•	,		(0.198)% due			
25/06/2036 6.000% due 25/04/2043 -	191	189	0.00	01/09/2053 6.500% due 01/06/2036 -	153,792	154,452	1.18	19/02/2024 (c)(d) (0.197)% due	6,462,000	45,845	0.35
25/07/2044	562		0.00	01/09/2053	101,703	104,258	0.80	22/01/2024 (c)(d) (0.184)% due	11,389,000	80,791	0.62
6.021% due 01/11/2034 6.128% due 01/06/2043	234 3		0.00	Uniform Mortgage-Backed 2.500% due 01/01/2054	Security, TI 238,050		1.55	11/03/2024 (c)(d)	27,064,000	192,034	1.47
6.129% due 01/11/2042 -				3.500% due 01/01/2054	73,900	67,871	0.52	(0.156)% due 11/03/2024 (c)(d)	4,436,000	31,476	0.24
01/10/2044 6.295% due 01/08/2035	42 69		0.00	4.000% due 01/01/2054 4.500% due 01/01/2054	396,900 284,860	375,737 276,324	2.87 2.11			2,339,586	17.89
6.329% due 01/09/2040	11	10	0.00	5.000% due 01/01/2054	882,000	872,887	6.68	Total Short-Term Instru	ments	2,454,586	18.77
6.500% due 01/11/2036 6.633% due 01/12/2030	75 1	/6 1	0.00	5.500% due 01/01/2054 6.000% due 01/01/2054	366,900 673,950	368,547 684,360	2.82 5.23	Total Transferable Se	curities	\$ 14,935,571	114.21
6.825% due 01/01/2033	12 64		0.00	6.500% due 01/01/2054	972,200	996,265			SHARES		
7.000% due 25/07/2042 7.356% due 01/04/2033	31		0.00			4,896,583	37.44	INVESTMENT FUN			
7.420% due 01/04/2033	49	49	0.00	U.S. TREASURY OBLIGATION	ONS			COLLECTIVE INVEST	MENT SCHE	MES	
Freddie Mac 3.000% due 01/11/2026 -				U.S. Treasury Bonds	C1 0F0	40 524	0.21	PIMCO Funds: Global			
01/04/2045	333	306	0.00	1.375% due 15/11/2040 1.625% due 15/11/2050	61,050 117,170	40,534 69,844	0.31 0.54	Investors Series plc - PIMCO			
3.500% due 01/08/2026 - 01/04/2049	4,980	4,656	0.04	1.875% due 15/02/2041 1.875% due 15/02/2051	205,300 100	147,712 63	1.13	Emerging Markets Opportunities			
4.000% due 01/09/2024 - 01/09/2041	3		0.00	2.000% due 15/08/2051	7,100	4,639	0.04	Fund (f)	5,766,349	65,102	0.50
5.000% due 15/08/2035 -	3	3	0.00	2.875% due 15/05/2052 3.250% due 15/05/2042	26,900 200	21,425 176	0.16	PIMCO Funds: Global Investors Series			
01/12/2039 5.500% due 01/06/2037 -	422	423	0.00	4.000% due 15/11/2052	38,080		0.29	plc - PIMCO			
01/10/2039	42		0.00	U.S. Treasury Inflation Proto 0.125% due 15/04/2025	ected Secui 93,207	rities (e) 89,889	0.69	European High Yield Bond			
5.730% due 25/08/2031 5.732% due 25/09/2031	0 37	0 37	0.00	0.125% due 15/07/2031	36,505	32,473	0.25	Fund (f)	1,355,380	16,934	0.13
5.750% due 01/09/2037	93	95	0.00	0.125% due 15/01/2032 0.250% due 15/01/2025	9,434 132,629	8,291 128,747	0.06	PIMCO Funds: Global Investors			
5.885% due 01/10/2034 5.903% due 15/12/2031	17 0	17 0	0.00	0.375% due 15/01/2027	44,580	42,374	0.32	Series plc - Global Bond			
5.933% due 15/10/2040	1,538	1,510	0.01	0.375% due 15/07/2027 0.500% due 15/01/2028	164 89,341	155 84,566	0.00	Ex-US Fund (f)	10,956,929	115,267	0.88
5.953% due 15/06/2041 5.981% due 01/08/2035	2,258 18		0.02	0.625% due 15/07/2032	5,612	5,131		PIMCO Funds: Global Investors			
6.000% due 15/04/2036	1,119	1,174	0.01	0.750% due 15/07/2028 1.125% due 15/01/2033	9,438 94,924	9,035 89,865		Series plc - UK			
6.021% due 01/09/2035 6.053% due 15/12/2037	5 55		0.00	1.750% due 15/01/2028 2.375% due 15/01/2025	25,995 19,914	25,843 19,759		Corporate Bond Fund (f)	7,715,431	91,570	0.70
6.212% due 25/10/2044 - 25/02/2045	863	706	0.01	2.375% due 15/01/2027	1,526	1,540	0.01	PIMCO Funds: Global		,	
6.344% due 01/10/2033	17	17	0.00	2.500% due 15/01/2029 3.875% due 15/04/2029	57,752 37,057	59,723 40,864	0.46	Investors Series plc - US Short-			
6.412% due 25/07/2044 7.000% due 01/10/2037	19 6		0.00	U.S. Treasury Notes				Term Fund (f)	346,925	3,511	0.03
Ginnie Mae	ŭ	•	0.00	0.375% due 30/09/2027 0.750% due 31/01/2028	2,400 100	2,106 88	0.02	PIMCO Select Funds plc - PIMCO			
2.750% due 20/11/2026 3.000% due 20/07/2046 -	0	0	0.00	2.500% due 31/03/2027	4,600	4,397	0.03	US Dollar Short- Term Floating			
20/05/2047	339	322	0.00	2.875% due 30/04/2025 3.500% due 15/02/2033	96,500 25,500	94,408 24,739		NAV Fund (f)	20,670,551	205,974	1.57
3.625% due 20/01/2025 - 20/01/2030	4	3	0.00			1,085,965	8.31	PIMCO Specialty Funds Ireland			
3.875% due 20/04/2027 -				Total United States		7,021,582	53.69	p.l.c PIMCO			
20/05/2030 4.000% due 20/04/2030	6 4		0.00	SHORT-TERM INSTRUME	NTS			China Bond Fund (f)	345,274	4,694	0.04
4.500% due 15/04/2039	22	22	0.00	COMMERCIAL PAPER						503,052	3.85
5.000% due 20/04/2038 5.500% due 20/08/2035 -	11	12	0.00	AT+T, Inc.	40.450			EXCHANGE-TRADE) FUNDS		
15/02/2039	153		0.00	5.700% due 19/03/2024	48,150	47,544	0.36	PIMCO ETFs plc -			
6.187% due 20/01/2066 6.267% due 20/08/2066	1,380 3,721	1,372 3,705		HUNGARY TREASURY BILL	.S			PIMCO Euro Short Maturity			
Ginnie Mae, TBA	05 200	77.206	0.50	10.900% due 04/01/2024 (c)(d) HUF 2	3,355,000	67,456	0.52	UCITS ETF (f)	3,455,880	372,386	2.85
3.000% due 01/02/2054 Small Business Administration	85,300	77,296	0.59			, ,		PIMCO ETFs plc - PIMCO US Dollar			
4.760% due 01/09/2025	7		0.00	JAPAN TREASURY BILLS (0.253)% due				Short Maturity	4 260 740	42F 7F4	2 22
4.840% due 01/05/2025 5.090% due 01/10/2025	3		0.00	26/02/2024 (c)(d) ¥ 3	4,532,000	244,999	1.87	UCITS ETF (f)	4,369,740	435,751 808,137	3.33 6.18
5.110% due 01/04/2025	1	1	0.00	(0.252)% due 26/02/2024 (c)(d) 5	0,983,000	361,717	2.77	Total lowers 15	de		
5.490% due 01/05/2028 5.600% due 01/09/2028	11 4		0.00	(0.251)% due	7,229,000	122,243		Total Investment Fun	as	\$ 1,311,189	10.03
				04/03/2024 (C)(U)	1,229,000	122,243	0.54				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
BPS	5.470%	02/01/2024	03/01/2024	\$ 76,000	U.S. Treasury Notes				
					2.750% due 31/05/2029	\$ (77,604)	\$ 76,000	\$ 76,012	0.58
CEW	4.960	27/12/2023	03/01/2024	CAD 100,000	Province of Alberta	(45 562)	75.020	75.022	0.50
					2.050% due 01/06/2030	(15,562)	75,838	75,933	0.58
					Province of Quebec 2.850% due 01/12/2053	(61.003)			
	4.970	28/12/2023	04/01/2024	110.000	Province of Ontario 2.050% - 2.650%	(61,993)			
	4.370	20/12/2023	04/01/2024	110,000	due 02/06/2030 - 02/12/2050	(84,805)	83,422	83,527	0.64
FICC	2.600	29/12/2023	02/01/2024	\$ 14,614	U.S. Treasury Notes	(04,003)	05,422	05,521	0.04
	2.000	237.1272023	02/01/2021	4 , 5	4.875% due 30/11/2025	(14,906)	14,614	14,617	0.11
	5.330	29/12/2023	02/01/2024	78,700	U.S. Treasury Notes 1.375% - 1.500%	, , , , , ,	,	*	
					due 30/11/2028 - 31/12/2028	(80,274)	78,700	78,700	0.60
IND	5.215	18/12/2023	03/01/2024	£ 34,000	United Kingdom Inflation-Linked Gilt				
					3.750% due 22/10/2053	(45,099)	43,343	43,421	0.33
Total Repurcha	Total Repurchase Agreements				\$ (380,243)	\$ 371,917	\$ 372,210	2.84	

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor March Futures	Long	03/2024	4.786	\$ 818	0.01
3-Month Euribor March Futures	Long	03/2025	4,786	4,314	0.03
3-Month Euribor September Futures	Short	09/2024	9,572	(6,299)	(0.05)
3-Month SOFR December Futures	Long	03/2024	222	(1,031)	(0.01)
3-Month SOFR December Futures	Short	03/2025	10,214	(13,397)	(0.10)
3-Month SOFR June Futures	Short	09/2024	832	(132)	0.00
3-Month SOFR June Futures	Long	09/2025	2,550	3,817	0.03
3-Month SOFR March Futures	Long	06/2024	8,536	3,496	0.03
3-Month SOFR September Futures	Short	12/2024	2,601	(1,662)	(0.01)
3-Month SOFR September Futures	Long	12/2025	2,553	3,808	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	1,037	(755)	(0.01)
Australia Government 10-Year Bond March Futures	Short	03/2024	4,222	(9,529)	(0.07)
Canada Government 10-Year Bond March Futures	Long	03/2024	698	1,981	0.01
Euro-Bobl March Futures	Short	03/2024	1,366	(2,975)	(0.02)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	2,168	10,404	0.08
Euro-Bund 10-Year Bond March Futures	Long	03/2024	207	395	0.00
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	17	215	0.00
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	3,106	(13,643)	(0.10)
Euro-Schatz March Futures	Short	03/2024	516	(384)	0.00
Japan Government 10-Year Bond March Futures	Short	03/2024	194	(1,590)	(0.01)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	1,203	(2,835)	(0.02)
U.S. Treasury 10-Year Note March Futures	Short Short	03/2024 03/2024	2,688 643	(9,917)	(0.08)
U.S. Treasury 10-Year Ultra March Futures		03/2024	36	(2,913) 354	(0.02)
U.S. Treasury 30-Year Bond March Futures	Long				0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short Short	03/2024 03/2024	66 3,863	(748) (33,316)	(0.01) (0.26)
United Kingdom Long Gilt March Futures	311011	03/2024	3,003		. ,
				\$ (71,524)	(0.55)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (71,524)	(0.55)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION ⁽¹⁾								
	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of			
Reference Entity	Receive Rate	Date	Amount(3)	(Depreciation)	Net Assets			
Ford Motor Credit Co. LLC	5.000%	20/06/2026	\$ 800	\$ 39	0.00			

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION ⁽²⁾					
Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 10-Year Index	(1.000)%	20/12/2032	\$ 2,060	\$ (27)	0.00
CDX.IG-40 10-Year Index	(1.000)	20/06/2033	63,070	(715)	(0.01)
CDX.IG-41 10-Year Index	(1.000)	20/12/2033	813,500	(9,560)	(0.07)
				\$ (10,302)	(0.08)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets	
CDX.IG-39 5-Year Index CDX.IG-40 5-Year Index	1.000% 1.000	20/12/2027 20/06/2028	\$ 1,400 16,600	\$ 19 94	0.00 0.00	
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,695,700	17,575	0.14	
iTraxx Europe Main 40 5-Year Index	1.000	20/12/2028	€ 48,600	479	0.00	
				\$ 18,167	0.14	

INTEREST RATE SWAPS

Pay/						
Receive Floating	Floreton Date India.	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index 1 Day CRD CONIO Compayanded OIS	Rate	Date	Amount £ 357.180	(Depreciation)	Net Assets
Pay ⁽⁴⁾ Receive ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS 1-Day GBP-SONIO Compounded-OIS	3.000% 3.000	17/06/2027 17/06/2035	£ 357,180 77,260	\$ 849 (171)	0.01 0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	24,600	4,095	0.03
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	602,100	61,998	0.47
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	575,670	23,745	0.18
Receive(4)	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	120,600	(3,835)	(0.03)
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 7,875,990	110	0.00
Pay ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	2,854,640	101	0.00
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	1,775,710	(125)	0.00
Pay Pay	1-Daý JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.000 0.050	17/03/2031 15/12/2031	¥ 14,710,000 19,820,000	(3,874) (2,302)	(0.03) (0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.200	19/06/2029	6,440,000	(2,013)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	13,160,000	10,413	0.08
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	770,000	391	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	23,400,000	(2,281)	(0.02)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	3,460,000	3,434	0.03
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	2,070,000	(68)	0.00
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.750 0.400	20/03/2029	SGD 350,490 \$ 578,050	(2,373)	(0.02) (0.58)
Pay Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/01/2028 15/06/2029	\$ 578,050 16,880	(75,558) (799)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	178,000	4,926	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	444,500	40,890	0.31
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	155,100	4,235	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.360	17/09/2024	53,950	1,411	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.430	31/03/2024	256,050	(10,256)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	1.488	15/08/2031	25,600	(3,755)	(0.03)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.500 1.518	15/12/2028 20/01/2029	233,690 9,430	(27,917) (1,011)	(0.21) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	63,600	(6,461)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	610,261	7,206	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2025	6,500	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	632,731	13,551	0.10
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	25,110	(1,787)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	66,000	(24,756)	(0.19)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.750 2.841	21/06/2053 31/10/2024	71,610 14,900	(4,566) (217)	(0.03) 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	25,900	(352)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	31,800	(478)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	565,100	13,665	0.10
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	17,400	(233)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	9,500	(132)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.000 3.018	21/06/2033	34,180	(496) (175)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.050	24/10/2024 08/09/2029	13,000 11,300	(175) (276)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	10,800	(124)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	31,000	(667)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.100	15/11/2032	42,410	(1,067)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	14,200	(165)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	971,400	6,775	0.05
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.163 3.190	30/09/2029 25/10/2024	37,000 13,700	(862) (154)	(0.01) 0.00
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	78,400	736	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	14,200	(155)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	30/09/2029	5,200	(122)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	16,280	(200)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	230,900	(28,030)	(0.21)
Receive	1-Day USD-SOFR Compounded-OIS	3.300	31/05/2027	100,800	2,187	0.02 (0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.300 3.454	14/06/2033 30/06/2029	34,000 82,000	(689) (1,037)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.434	22/02/2030	15,800	(204)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	32,300	(176)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	2,800	19	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	898,208	39,124	0.30
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	16,200	(160)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.650	22/11/2024 05/12/2024	24,600 31,200	(225) (281)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	38,900	(314)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	22,800	(177)	0.00
. ,	A	-	===:	==1===	()	

Pay/ Receive		e			Unrealised	٥/ 5
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	3.750%	21/06/2025	\$ 186,000	\$ 2,602	0.02
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	314,900	(10,179)	(80.0)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	121,990	175	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.800 3.830	10/03/2028 12/10/2053	10,300 2,800	(18) 276	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.849	31/03/2030	15,900	238	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	82,200	1,207	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.898	30/06/2029	66,300	768	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	24,420	944	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.951 3.981	31/03/2030 30/11/2027	33,000 107,800	694 1,289	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.988	30/11/2027	63,700	777	0.01
Receive(4)	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	57,200	(1,097)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.050	10/10/2028	77,200	1,466	0.01
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.159 4.170	31/03/2025 03/10/2033	214,600 21,100	3,180 1,237	0.02 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	14,500	857	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.193	30/11/2027	193,700	3,878	0.03
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	21,200	1,340	0.01
Receive ⁽⁴⁾ Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.228 4.250	30/08/2025 20/12/2025	205,300 997,819	(886) (5,035)	(0.01) (0.04)
Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	197,750	1,903	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	9,200	760	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	19,900	1,672	0.01
Pay Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.235 1.500	04/03/2025 17/06/2025	CAD 57,400 89,200	(2,411) (2,063)	(0.02) (0.02)
Pay	3-Month CAD-Bank Bill	1.500	17/06/2023	207,300	(15,735)	(0.12)
Pay	3-Month CAD-Bank Bill	1.713	02/10/2029	81,100	(6,009)	(0.05)
Pay .	3-Month CAD-Bank Bill	1.900	18/12/2029	107,300	(7,976)	(0.06)
Receive Receive	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	2.500 3.250	28/01/2052 15/03/2033	700 88,700	(15) 1,198	0.00 0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2033	71,300	1,998	0.02
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	21/06/2053	2,900	271	0.00
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	10/05/2025	1,348,900	(2,103)	(0.02)
Receive ⁽⁴⁾ Receive	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.500 3.750	01/06/2032 20/12/2033	55,800 143,400	(1,149) (5,479)	(0.01) (0.04)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	4.600	30/08/2025	255,100	1,810	0.01
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.283	14/02/2027	CHF 47,000	(2,022)	(0.02)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	19,900	(805)	(0.01)
Pay Pay ⁽⁴⁾	3-Month CHF-SRFXON3 Compounded-OIS 3-Month CNY-CNREPOFIX	0.343 2.250	16/05/2027 20/03/2029	31,300 CNY 275,190	(1,234) 219	(0.01) 0.00
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.250	20/03/2029	KRW 16,971,380	66	0.00
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.500	20/03/2034	5,365,160	38	0.00
Pay	3-Month NZD-BBR	0.528	17/03/2024	NZD 10,000	(73)	0.00
Pay Pay	3-Month NZD-BBR 3-Month NZD-BBR	3.750 4.000	15/06/2027 14/06/2024	102,300 624,400	(185) (1,373)	0.00 (0.01)
Pay ⁽⁴⁾	3-Month NZD-BBR	5.000	20/03/2025	324,700	253	0.00
Pay ⁽⁴⁾	3-Month NZD-BBR	5.250	20/03/2025	15,800	27	0.00
Pay	3-Month SEK-STIBOR	0.500	19/06/2024 19/06/2029	SEK 260,100	(992) (573)	(0.01) 0.00
Pay Receive	3-Month SEK-STIBOR 6-Month AUD-BBR-BBSW	1.000 1.250	17/06/2029	56,700 AUD 128,300	(573) 16,631	0.00
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	92,600	(4,369)	(0.03)
Pay	6-Month AUD-BBR-BBSW	4.000	21/06/2033	454,100	3,604	0.03
Pay ⁽⁴⁾ Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.250 4.250	15/09/2032 15/03/2033	40,100 206,600	(5) (1,662)	0.00 (0.01)
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	15/09/2032	866,100	5,797	0.04
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	766,800	11,446	0.09
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 158,300	(624)	0.00
Receive ⁽⁴⁾ Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.054 0.064	27/05/2050 17/11/2052	€ 7,450 17,650	3,376 9,306	0.03 0.07
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	12,500	(414)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	34,400	(2,223)	(0.02)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	24,400	(1,471)	(0.01)
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.700 1.000	11/04/2027 30/03/2024	19,200 76,900	(1,215) (666)	(0.01) (0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	41,000	(2,036)	(0.02)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	18,100	(888)	(0.01)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	103,300	266	0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.100 2.100	13/04/2024 17/05/2024	218,700 55,200	631 166	0.01 0.00
Pay	6-Month EUR-EURIBOR	2.250	26/04/2024	32,200	177	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	38,500	178	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	32,900	151	0.00
Pay Receive ⁽⁴⁾	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.250 2.750	21/09/2037 20/03/2054	55,870 457,400	(325) (51,154)	0.00 (0.39)
Receive	6-Month EUR-EURIBOR	2.730	15/12/2033	21,000	(870)	(0.39)
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	27,600	(1,190)	(0.01)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	19/03/2027	489,180	5,969	0.05
Receive ⁽⁴⁾ Pay ⁽⁴⁾	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.000 3.000	15/03/2033 20/03/2034	221,155 1,423,870	(2,932) 78,833	(0.02) 0.60
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	26,900	78,833 (912)	(0.01)
				_0,500	\- · -/	\-·- ·/

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.250%	20/03/2029	€ 1,249,580	\$ 44,108	0.34
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	600	47	0.00
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	28,200	1,403	0.01
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	1,556,600	22,638	0.17
Receive	6-Month EUR-EURIBOR	3.535	18/09/2025	909,200	(9,593)	(0.07)
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 393,200	(1,811)	(0.01)
					\$ 112,884	0.86
Total Cent	rally Cleared Financial Derivative Instruments				\$ 120,788	0.92

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

3-Month USD-LIBOR

3-Month USD-LIBOR

3-Month USD-LIBOR

* A zero balance may reflect actual amounts rounding to less than one thousand.

Put - OTC 1-Year Interest Rate Swap

Put - OTC 1-Year Interest Rate Swap

Put - OTC 1-Year Interest Rate Swap

INTEREST RATE SWAPTIONS									
INTEREST IN	TIE SWAI HONS								
			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount ⁽¹⁾	Cost	Value	Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	230,900	\$ 462	\$ 164	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	49,700	1,420	5,318	0.04
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	220,900	298	6	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	1,210,100	3,297	861	0.01
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	500,000	750	13	0.00

Receive

Receive

Receive

5.500

5 500

5.500

26/03/2024

26/03/2024

26/03/2024

260,000

428.200

408,500

402

546

564

\$ 7,739

7

11

11

\$ 6,391

0.00

0.00

0.00

0.05

OPTIONS	ON SECURITIES						
		Exercise	Expiration	Notional		Fair	% of
Counterpa	rty Description	Price	Date	Amount ⁽¹⁾	Cost	Value	Net Assets
BPS	Put - OTC France Government International Bond						

CounterpartyDescriptionPriceDateAmount(¹)CostValueNet AssetsBPSPut - OTC France Government International Bond
0.750% due 25/05/2052€ 97.00023/05/202526,800\$ 2,027\$ 11,0070.08

WRITTEN OPTIONS

PURCHASED OPTIONS

GLM

IPM

MYC

	Y OPTIONS

Counterpart	ty Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM JPM	Put - OTC USD versus TWD Put - OTC USD versus TWD	TWD 31.000 31.000	04/03/2024 01/03/2024	18,458 43,637	\$ (257) (590)	\$ (537) (1,255)	0.00 (0.01)
					\$ (847)	\$ (1,792)	(0.01)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	441,600	\$ (1,424)	\$ (10,237)	(0.08)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	230,900	(231)	(55)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	3,500	(16)	(26)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	7,750	(35)	(97)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	3,500	(16)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	7,750	(35)	(2)	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	26,800	(2,027)	(10, 171)	(0.08)
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	33,700	(265)	(9)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	33,700	(265)	(540)	(0.01)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235%	22/01/2024	19,500	\$ (80)	\$ (62)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	19,500	(80)	(57)	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	39,000	(300)	(13)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	39,000	(300)	(579)	(0.01)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	1,210,100	(1,815)	(285)	(0.01)
FAR	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.688	02/04/2024	14,400	(113)	(4)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.688	02/04/2024	14,400	(113)	(231)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	5,300	(23)	(15)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	5,750	(27)	(41)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	5,450	(24)	(70)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	5,300	(23)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	5,750	(27)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	5,450	(24)	(1)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	6,300	(49)	(2)	0.00
02	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	6.300	(49)	(100)	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	15,300	(115)	(5)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	15,300	(115)	(237)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	3,900	(16)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	13,800	(59)	(46)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	9,900	(51)	(104)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	9,900	(49)	(126)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	4,050	(18)	(66)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	3,900	(16)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	13,800	(59)	(19)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	9,900	(51)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	9,900	(49)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	26,600	(61)	(93)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	26,600	(61)	(1)	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	123,600	(873)	(147)	0.00
21	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	24,600	(106)	(77)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	5,200	(21)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	8,000	(37)	(126)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	24,600	(106)	(126)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	5,200	(21)	(18)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	8,000	(37)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	11,000	(44)	(85)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	1,600	(6)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	11,000	(44)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	1,600	(6)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	9,250	(45)	(52)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	2,400	(11)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	5,350	(25)	(96)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	9,250	(45)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	2,400	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	5,350	(25)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	10,200	(43)	(27)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	10,200	(43)	(18)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	25,300	(123)	(128)	0.00
5 5	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	25,300	(123)	(45)	0.00
	2.2.12.12. morest nate swap)			_5/550	\$ (9,876)	\$(24,336)	(0.19)

 $^{^{(1)}}$ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION ⁽¹⁾											
Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets			
GST MYC	South Korea Government International Bond South Korea Government International Bond	(1.000)% (1.000)	20/12/2028 20/12/2028	\$ 29,900 30,500	\$ (880) (869)	\$ (123) (155)	\$ (1,003) (1,024)	(0.01) (0.01)			
					\$ (1 749)	\$ (278)	\$ (2.027)	(0.02)			

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount(3)	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA BRC CBK	Italy Government International Bond Italy Government International Bond Italy Government International Bond	1.000% 1.000 1.000	20/06/2025 20/06/2025 20/06/2025	\$ 11,810 17,350 4,020	\$ (285) (421) (97)	\$ 419 619 143	\$ 134 198 46	0.00 0.00 0.00
					\$ (803)	\$ 1,181	\$ 378	0.00

⁽¹⁾ If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of							
CBK	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.420% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	04/01/2031	AUD 106,300	\$ 80,086	\$ 527	\$ (211)	\$ 316	0.01
GLM	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	31/07/2029	105,500	72,795	(26)	332	306	0.00
MYC	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.298% based on the notional amount of	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the notional amount of	01/08/2029	101,200	69,828	(205)	326	121	0.00
	currency received	currency delivered	14/10/2030	65,900	47,343	287	(86)	201	0.00
						\$ 583	\$ 361	\$ 944	0.01

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 123,500	\$ 653	\$ (571)	\$ 82	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	1,013,770	3,822	(3,150)	672	0.01
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	360,850	(37)	(72)	(109)	0.00
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	275,030	1,742	(1,296)	446	0.00
						\$ 6,180	\$ (5,089)	\$ 1,091	0.01

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 225,680	\$ 149,555	\$ 0	\$ (4,468)	\$ (4,468)	(0.04)
	01/2024	NZD 280	177	0	0	0	0.00
	03/2024	CNH 205,765	28,548	0	(515)	(515)	0.00
BOA	01/2024	£ 36,720	46,562	0	(250)	(250)	0.00
	01/2024	HUF 490,778	1,401	0	(14)	(14)	0.00
	01/2024	¥ 35,060,597	237,588	0	(11,262)	(11,262)	(0.09)
	01/2024	\$ 503	MXN 8,564	0	0	0	0.00
	01/2024	3,645	NOK 38,753	172	0	172	0.00
	02/2024	600	CNY 4,239	0	0	0	0.00
	03/2024	CNH 289,610	\$ 39,985	0	(920)	(920)	(0.01)
	03/2024	IDR 52,579,111	3,344	0	(65)	(65)	0.00
	03/2024	\$ 469	IDR 7,316,971	5	0	5	0.00
	03/2024	22,735	INR 1,902,402	47	0	47	0.00
	06/2024	KRW 2,916,036	\$ 2,241	0	(28)	(28)	0.00
BPS	01/2024	CAD 25,454	18,809	0	(497)	(497)	0.00
	01/2024	DKK 885,802	130,660	0	(641)	(641)	(0.01)
	01/2024	€ 2,182,038	2,401,917	0	(9,025)	(9,025)	(0.07)
	01/2024	£73,997	93,860	0	(474)	(474)	0.00
	01/2024	HUF 3,075,654	8,744	0	(144)	(144)	0.00
	01/2024	¥ 20,443,153	139,430	0	(5,669)	(5,669)	(0.04)
	01/2024	KRW 2,693,250	2,050	0	(31)	(31)	0.00
	01/2024	\$ 38,313	AUD 57,267	771	0	771	0.01
	01/2024	1,200	BRL 5,908	16	0	16	0.00
	01/2024	1,449	CAD 1,952	31	0	31	0.00
	01/2024	7,522	DKK 51,395	101	(5)	96	0.00
	01/2024	130,001	€ 118,628	1,122	(51)	1,071	0.01
	01/2024	8,066	£ 6,324	13	(17)	(4)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 83 2,500	HUF 28,729 IDR 38,668,747	\$ 0 9	\$ 0 0	\$ 0 9	0.00 0.00
	01/2024	316,358	¥ 46,562,600	14,129	0	14,129	0.11
	01/2024 02/2024	58,889 TWD 1,481,818	ZAR 1,091,704 \$ 46,582	728 0	0 (2,390)	728 (2,390)	0.01 (0.02)
	02/2024	\$ 1,065	CNY 7,559	4	0	4	0.00
	03/2024 03/2024	CNH 197,990 IDR 82,393,995	\$ 27,510 5,376	0 33	(455) 0	(455) 33	0.00 0.00
	03/2024	INR 2,761,129	33,095	29	0	29	0.00
	03/2024 03/2024	¥ 45,124,593 TWD 874,637	306,523 27,793	0	(16,520) (1,188)	(16,520) (1,188)	(0.13) (0.01)
	03/2024 03/2024	\$ 10,950	CNH 79,516	282	0	282	0.00
	03/2024	3,192 79,001	IDR 49,199,829 INR 6,607,916	0 132	(2) 0	(2) 132	0.00 0.00
	03/2024 06/2024	478 KRW 133,024,898	THB 16,602 \$ 102,005	12 0	0 (1,545)	12 (1,545)	0.00 (0.01)
BRC	01/2024	3,036,905	2,350	5	0	5	0.00
	01/2024 01/2024	NZD 20,075 \$ 2,934	12,350 AUD 4,467	0 115	(361) 0	(361) 115	0.00 0.00
	01/2024	23,981	CAD 32,610	753	0	753	0.01
	01/2024 01/2024	437 670	CHF 380 PLN 2,931	15 75	0	15 75	0.00 0.00
	01/2024	2,283	ZAR 42,518	39	0	39	0.00
	02/2024 03/2024	¥ 166,090,000 37.025.407	\$ 1,119,224 251.426	0	(68,263) (13,637)	(68,263) (13,637)	(0.52) (0.11)
	03/2024	SGD 1,428	1,085	0	(2)	(2)	0.00
	03/2024 03/2024	THB 415 \$ 1,099	12 IDR 17,092,146	0 9	0	0 9	0.00 0.00
	03/2024	498	SGD 661 \$ 66,630	5	0	5	0.00
	04/2024 05/2024	¥ 8,140,195 5,580,000	\$ 66,630 45,133	8,100 4,834	0	8,100 4,834	0.06 0.04
CBK	06/2024 01/2024	KRW 121,149,405 BRL 425,843	92,821 87,460	0	(1,485) (205)	(1,485) (205)	(0.01) 0.00
CDK	01/2024	CHF 53,783	61,979	0	(1,956)	(1,956)	(0.02)
	01/2024 01/2024	COP 20,000,000 DKK 70,595	4,886 10,233	0	(247) (231)	(247) (231)	0.00 0.00
	01/2024	£ 25,156	31,899	0	(171)	(171)	0.00
	01/2024 01/2024	HUF 1,041,415 IDR 33,942,783	2,973 2,205	0	(36) 0	(36) 3	0.00 0.00
	01/2024	¥ 10,502,300	74,383	0	(159)	(159)	0.00
	01/2024 01/2024	\$ 9,532 2,283	AUD 14,175 CAD 3,103	142 71	0	142 71	0.00 0.00
	01/2024	411	CHF 358	15	0	15	0.00
	01/2024 01/2024	20,759 14,795	DKK 142,220 € 13,614	322 247	0	322 247	0.00 0.00
	01/2024	8,776	£ 6,941	72	0	72	0.00
	01/2024 01/2024	4,050 60,897	¥ 574,200 MXN 1,078,457	25 2,503	0	25 2,503	0.00 0.02
	01/2024 01/2024	446 4,841	NOK 4,774 PLN 19,441	24 102	0	24 102	0.00 0.00
	01/2024	ZAR 31,146	\$ 1,652	0	(49)	(49)	0.00
	03/2024 03/2024	CNH 553,640 ILS 72,830	78,036 20,004	0	(162) (268)	(162) (268)	0.00 0.00
	03/2024	PEN 63,669	16,908	0	(247)	(247)	0.00
	03/2024 03/2024	TWD 1,382 \$ 18,761	45 BRL 92,917	0 252	(1) 0	(1) 252	0.00 0.00
	03/2024	2,205	IDR 33,951,493	0	(4)	(4)	0.00
	04/2024 06/2024	87,460 KRW 29,186,588	BRL 430,155 \$ 22,642	365 0	0 (77)	365 (77)	0.00 0.00
DUD	06/2024	\$ 37	KRW 47,337	0	0	0	0.00
DUB	01/2024 01/2024	CAD 210,200 KRW 1,754,595	\$ 158,853 1,350	0	(562) (4)	(562) (4)	(0.01) 0.00
	01/2024	\$ 16	CNY 113	0	0	0	0.00
	03/2024 03/2024	CNH 137,834 IDR 20,612	\$ 19,128 1	0	(340) 0	(340) 0	0.00 0.00
	03/2024	SGD 24,712	18,670	0	(131)	(131)	0.00
	03/2024 06/2024	\$ 491 KRW 127,823,921	IDR 7,661,853 \$ 98,203	6 0	0 (1,298)	6 (1,298)	0.00 (0.01)
FAR	01/2024 06/2024	\$ 28 KRW 36,132	KRW 36,132 \$ 28	0	0	0	0.00 0.00
GLM	01/2024	AUD 23,592	15,818	0	(283)	(283)	0.00
	01/2024 01/2024	CAD 346,515 DKK 799,095	254,987 117,876	0	(7,833) (573)	(7,833) (573)	(0.06) (0.01)
	01/2024	£ 34,000	43,434	91	0	91	0.00
	01/2024 01/2024	HKD 5 ¥ 50,298,600	1 357,325	0	0 (406)	0 (406)	0.00 0.00
	01/2024	MXN 243	13	0	(1)	(1)	0.00
	01/2024 01/2024	\$ 83,890 8,144	BRL 422,610 CAD 10,765	3,110 21	0	3,110 21	0.02 0.00
	01/2024	1,980	CHF 1,735	83	0	83	0.00
	01/2024 01/2024	3,098 68,581	£ 2,432 MXN 1,202,760	2 2,126	0	2 2,126	0.00 0.02
		•	• •	•		•	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024 01/2024	\$ 1,456 34,582	NZD 2,339 PLN 138,468	\$ 25 623	\$ 0 0	\$ 25 623	0.00 0.00
	01/2024	423	SEK 4,285	2	0	2	0.00
	01/2024 02/2024	ZAR 3,381 BRL 485	\$ 178 100	0	(7) 0	(7) 0	0.00 0.00
	03/2024 03/2024	CNH 584,527 SGD 2,453	81,177 1,853	0	(1,384) (13)	(1,384) (13)	(0.01) 0.00
	03/2024	\$ 9,387	IDR 144,420,161	0	(22)	(22)	0.00
JPM	03/2024 01/2024	9,869 HUF 6,673,185	TWD 305,730 \$ 19,017	244 0	0 (267)	244 (267)	0.00 0.00
	01/2024 01/2024	MXN 14,945 \$ 2,650	868 IDR 40,775,550	0	(10) (5)	(10) (5)	0.00 0.00
	01/2024	2,054	KRW 2,657,118	0	(1)	(1)	0.00
	02/2024 02/2024	CNY 15,389 TWD 79,507	\$ 2,143 2,482	0 0	(33) (145)	(33) (145)	0.00 0.00
	02/2024	\$ 12,047 IDR 159,621,638	BRL 59,086 \$ 10,296	97 0	0 (55)	97 (55)	0.00 0.00
	03/2024 03/2024	TWD 2,371,234	76,268	0	(2,304)	(2,304)	(0.02)
	03/2024 03/2024	\$ 5,458 22,193	IDR 84,268,424 INR 1,855,380	6 26	0	6 26	0.00 0.00
	03/2024	120	SGD 159	1 551	0	1 551	0.00
	03/2024 06/2024	21,818 KRW 129,859,293	\$ 100,084	3	0 (1,005)	(1,002)	0.00 (0.01)
MBC	10/2024 01/2024	¥ 7,740,000 AUD 96,610	62,332 64,046	5,242 0	0 (1,889)	5,242 (1,889)	0.04 (0.02)
WIDC	01/2024	DKK 53,330	7,829	0	(76)	(76)	0.00
	01/2024 01/2024	£ 7,587 HUF 81,656	9,660 232	0	(12) (4)	(12) (4)	0.00 0.00
	01/2024 01/2024	¥ 1,425,000 \$ 33,994	9,848 DKK 234,755	0 803	(266) 0	(266) 803	0.00 0.01
	01/2024	47,834	€ 43,831	595	0	595	0.00
	01/2024 01/2024	14,041 1,447	£ 11,102 HUF 539,426	112 107	0	112 107	0.00 0.00
	01/2024 02/2024	4,785 ¥ 700,018	¥ 682,000 \$ 5,675	55 688	0	55 688	0.00 0.01
	03/2024	15,550,388	127,046	15,775	0	15,775	0.12
	03/2024 03/2024	\$ 6,598 6,658	CNH 46,685 IDR 102,640,355	0	(4) (2)	(4) (2)	0.00 0.00
	03/2024	14	TWD 435	1 6,549	0 0	1	0.00
MYI	10/2024 01/2024	¥ 10,172,450 CAD 15,455	\$ 81,581 11,721	. 0	0	6,549 0	0.05 0.00
	01/2024 01/2024	€ 555 £ 400	617 511	3 1	0	3 1	0.00 0.00
	01/2024	HUF 81,277	231	0	(4)	(4)	0.00
	01/2024 01/2024	¥ 13,318,308 MYR 28,198	90,337 6,043	0	(4,192) (111)	(4,192) (111)	(0.03) 0.00
	01/2024 01/2024	NOK 9 NZD 26	1 16	0	0	0	0.00 0.00
	01/2024	SGD 775	587	0	0	0	0.00
	01/2024 01/2024	\$ 1,080 1,104	CNY 7,758 € 994	16 0	0 (6)	16 (6)	0.00 0.00
	01/2024 01/2024	2,756 0	£ 2,158 NOK 2	0	(5) 0	(5) 0	0.00 0.00
	01/2024	90	NZD 143	0	0	0	0.00
	01/2024 02/2024	761 1,659	ZAR 13,974 CNY 11,907	2 25	0 0	2 25	0.00 0.00
	03/2024 03/2024	CNH 196,354 ¥ 31,500,000	\$ 27,228 216,515	0 0	(506) (9,238)	(506) (9,238)	0.00 (0.07)
	03/2024	\$ 63,655	IDR 981,841,514	113	(99)	14	0.00
RBC	06/2024 04/2024	KRW 73,634,048 \$ 98	\$ 56,613 MXN 1,725	0	(705) 0	(705) 3	(0.01) 0.00
RYL	01/2024 01/2024	AUD 23,608 HUF 1,501	\$ 15,870 4	0 0	(242) 0	(242) 0	0.00 0.00
	01/2024	NZD 507	314	0	(7)	(7)	0.00
	01/2024 01/2024	\$ 1,165 501	CAD 1,558 NZD 806	17 10	0 0	17 10	0.00 0.00
SCX	01/2024 01/2024	€ 98,436 £ 280,669	\$ 107,414 355,012	0	(1,349) (2,796)	(1,349) (2,796)	(0.01) (0.02)
	01/2024	MYR 401,032	85,855	0	(1,658)	(1,658)	(0.01)
	01/2024 01/2024	SEK 29,050 \$ 1,112	2,797 CNY 7,992	0 17	(86) 0	(86) 17	0.00 0.00
	01/2024 02/2024	772 CNY 7,958	¥ 112,500 \$ 1,109	27 0	0 (16)	27 (16)	0.00 0.00
	03/2024	CNH 192,772	26,628	0	(600)	(600)	(0.01)
	03/2024 03/2024	IDR 26,614,760 THB 957,289	1,696 27,695	0	(30) (537)	(30) (537)	0.00 (0.01)
	03/2024 03/2024	TWD 1,555,986 \$ 5,624	50,077 IDR 87,193,901	0 49	(1,481) (18)	(1,481) 31	(0.01) 0.00
	03/2024	48,301	INR 4,039,389	72	0	72	0.00
	03/2024 06/2024	29,888 KRW 62,476,417	TWD 929,615 \$ 48,130	915 0	0 (503)	915 (503)	0.01 0.00
SOG	02/2024	RON 1,298	283	0	(5)	(5)	0.00

Counterparty	Settlement Month		rrency to Delivered		ency to eceived		ealised eciation		ealised eciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
SSB	01/2024	\$	769	£	611	\$	10	\$	0	\$	10	0.00
TOR	03/2024	CNH	93,229	\$	12,913		0		(255)		(255)	0.00
	03/2024	IDR	22,667,083		1,436		0		(34)		(34)	0.00
	03/2024	SGD	505		381		0		(3)		(3)	0.00
UAG	01/2024	CAD	139,774		103,045		0		(2,969)		(2,969)	(0.02)
	01/2024	DKK	374,675		55,005		0		(533)		(533)	0.00
	01/2024	£	116,642		147,547		0		(1,153)		(1,153)	(0.01)
	01/2024	HKD	7		1		0		0		0	0.00
	01/2024	HUF	295,156		803		0		(48)		(48)	0.00
	01/2024	¥	1,403,127		9,578		0		(381)		(381)	0.00
	01/2024	MXN	47,854		2,703		0		(110)		(110)	0.00
	01/2024	\$	20,639	NOK 2	220,164		1,043		0		1,043	0.01
	01/2024		8,727	ZAR	166,587		370		0		370	0.00
	03/2024	CZK	40,670	\$	1,827		11		0		11	0.00
						\$ 7	5,377	\$ (92,352)	\$ (1	16,975)	(0.89)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 12,098	CAD 16,451	\$ 380	\$ 0	\$ 380	0.01
CBK	01/2024	10,873	14,780	337	0	337	0.00
MBC	01/2024	1,302	1,762	35	0	35	0.00
MYI	01/2024	1,269	1,674	0	0	0	0.00
UAG	01/2024	12,042	16,334	347	0	347	0.00
				\$ 1,099	\$ 0	\$ 1,099	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation, W Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF	122	\$	142	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$	1,019	CHF	875	21	0	21	0.00
BRC	01/2024	CHF	314	\$	361	0	(13)	(13)	0.00
	01/2024	\$	27,666	CHF	24,130	1,020	0	1,020	0.01
CBK	01/2024	CHF	534	\$	614	0	(20)	(20)	0.00
	01/2024	\$	177,752	CHF	154,864	6,344	0	6,344	0.05
GLM	01/2024	CHF	195	\$	223	0	(8)	(8)	0.00
	01/2024	\$	246,528	CHF	216,040	10,292	0	10,292	0.08
MYI	01/2024	CHF	43	\$	49	. 0	(2)	(2)	0.00
	01/2024	\$	247,920	CHF	216,416	9,347	O	9,347	0.07
SCX	01/2024		84		72	2	0	2	0.00
UAG	01/2024		50,315		43,904	1,876	0	1,876	0.01
						\$ 28,902	\$ (46)	\$ 28,856	0.22

As at 31 December 2023, the Institutional EUR (Currency Exposure) Accumulation, Institutional GBP (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class USD (Currency Exposure) Accumulation, E Class USD (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 5,382	AUD 8,124	\$ 163	\$ 0	\$ 163	0.00
BOA	01/2024	COP 2,967,380	\$ 772	6	0	6	0.00
	01/2024	PEN 1,112	301	1	0	1	0.00
	01/2024	\$ 22,100	CNY 156,799	47	0	47	0.00
	01/2024	5,647	£ 4,459	38	0	38	0.00
	01/2024	36,782	¥ 5,427,905	1,743	0	1,743	0.01
	01/2024	1,384	NZD 2,271	54	0	54	0.00
	01/2024	299	PEN 1,112	2	0	2	0.00
	02/2024	767	COP 2,967,380	0	(6)	(6)	0.00
	02/2024	301	PEN 1,112	0	(1)	(1)	0.00
BPS	01/2024	€ 2,007	\$ 2,198	0	(20)	(20)	0.00
	01/2024	¥ 68,149	473	0	(11)	(11)	0.00
	01/2024	\$ 596	DKK 4,044	3	0	3	0.00
	01/2024	20,567	€ 18,850	261	0	261	0.00
	01/2024	4,046	£ 3,190	20	0	20	0.00
	01/2024	9,779	¥ 1,439,232	436	0	436	0.00
BRC	01/2024	CHF 0	\$ 0	0	0	0	0.00
	01/2024	CNY 37,216	5,243	0	(13)	(13)	0.00
	01/2024	MYR 2,428	529	0	0	0	0.00
	01/2024	\$ 695	CHF 604	23	0	23	0.00
	01/2024	153	CNY 1,081	0	0	0	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
, ,	01/2024	\$ 737	COP 2,967,380	\$ 29	\$ 0	\$ 29	0.00
	01/2024	519	¥ 75,415	16	0	16	0.00
	01/2024	522	MYR 2,428	6	0	6	0.00
CDI	01/2024	1,611	THB 56,684	50	0	50	0.00
CBK	01/2024 01/2024	AUD 1,139 CAD 1,984	\$ 769 1,487	0	(8) (18)	(8) (18)	0.00 0.00
	01/2024	DKK 1	1,407	0	0	0	0.00
	01/2024	£ 1,788	2,265	0	(14)	(14)	0.00
	01/2024	MXN 43,239	2,551	Ō	(2)	(2)	0.00
	01/2024	NOK 1	. 0	0	0	0	0.00
	01/2024	\$ 476	AUD 716	12	0	12	0.00
	01/2024	7,265	CNY 51,499	9	0	9	0.00
	01/2024	3,587	€ 3,292	51 0	(1)	50 (F4)	0.00
	01/2024 01/2024	8,648 102	KRW 11,144,114 NOK 1,095	5	(54) 0	(54) 5	0.00 0.00
	01/2024	648	SEK 6,742	21	0	21	0.00
	02/2024	2,539	MXN 43,239	2	Ö	2	0.00
DUB	01/2024	93	SGD 123	1	0	1	0.00
GLM	01/2024	CLP 241,555	\$ 274	0	(3)	(3)	0.00
	01/2024	MYR 12,270	2,640	0	(30)	(30)	0.00
	01/2024	\$ 17,766	CAD 24,143	546	0	546	0.01
	01/2024 01/2024	3,409 21,571	CHF 2,988 CNY 152,344	142 0	0 (53)	142 (53)	0.00 0.00
	01/2024	1,184	CZK 26,206	0	(11)	(11)	0.00
	01/2024	790	DKK 5,357	4	0	4	0.00
	01/2024	478	HUF 167,467	6	0	6	0.00
	01/2024	909	ILS 3,389	32	0	32	0.00
	01/2024	2,642	MYR 12,270	29	0	29	0.00
	01/2024	1,448	PLN 5,790	24	0	24	0.00
	02/2024 02/2024	273 2,647	CLP 241,555 MYR 12,270	3 34	0	3 34	0.00 0.00
JPM	01/2024	2,047	SGD 14	0	0	0	0.00
MBC	01/2024	€ 11,681	\$ 12,823	Ö	(84)	(84)	0.00
	01/2024	¥ 892,318	6,261	0	(72)	(72)	0.00
	01/2024	\$ 2,977	AUD 4,491	88	0	88	0.00
	01/2024	2,796	CAD 3,783	74	0	74	0.00
	01/2024 01/2024	275 528	CLP 241,555 CNY 3,740	1	0	1 0	0.00 0.00
	01/2024	633	¥ 90,536	9	0	9	0.00
	01/2024	655	KRW 849,670	0	0	0	0.00
	01/2024	2,508	MXN 43,239	45	0	45	0.00
MYI	01/2024	1,267	CAD 1,671	0	0	0	0.00
	01/2024	154,247	€ 140,336	811	0	811	0.01
	01/2024	13,986	¥ 2,061,874	649	0	649	0.01
RBC	01/2024 01/2024	1,444 453	SGD 1,926 IDR 7,016,330	17 3	0	17 3	0.00 0.00
SCX	01/2024	CNY 6,637	\$ 937	0	0	0	0.00
JCA	01/2024	TWD 3,920	126	Ö	(3)	(3)	0.00
	01/2024	\$ 22,515	CNY 159,799	56	0	56	0.00
	01/2024	629	¥ 90,385	13	0	13	0.00
606	01/2024	2,127	SEK 22,093	66	0	66	0.00
SOG	01/2024	KRW 8,690	\$ 7	0	0	0	0.00
TOR	01/2024 01/2024	\$ 2,843 23,116	IDR 44,204,227 ¥ 3,390,770	24 951	0	24 951	0.00 0.01
UAG	01/2024	1,775	¥ 3,390,770 AUD 2,675	951 51	0	51	0.00
5/10	01/2024	0	CZK 10	0	0	0	0.00
	01/2024	21,931	f 17,330	161	Ö	161	0.00
	01/2024	459	NOK 4,898	23	0	23	0.00
				\$ 6,861	\$ (404)	\$ 6,457	0.05

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, G Retail EUR (Hedged) Income, R Class EUR (Hedged) Accumulation, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 30,967	\$ 33,820	\$ 0	\$ (395)	\$ (395)	0.00
	01/2024	\$ 1,268,505	€ 1,152,383	4,772	(5)	4,767	0.04
BRC	01/2024	1,263,641	1,148,995	5,887	0	5,887	0.04
CBK	01/2024	€ 4,942	\$ 5,448	8	(19)	(11)	0.00
	01/2024	\$ 4,087	€ 3,758	65	0	65	0.00
MBC	01/2024	€ 5,760	\$ 6,254	0	(110)	(110)	0.00
	01/2024	\$ 1,276,965	€ 1,168,080	13,651	0	13,651	0.10
				\$ 24,383	\$ (529)	\$ 23,854	0.18

Schedule of Investments Global Bond Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Accumulation, W Class GBP (Hedged) Accumulation and W Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 302	\$ 382	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$ 20,861	£ 16,462	125	0	125	0.00
BPS	01/2024	23,898	18,841	122	(1)	121	0.00
BRC	01/2024	410	325	3	0	3	0.00
CBK	01/2024	£ 480	\$ 607	0	(5)	(5)	0.00
	01/2024	\$ 1,326	£ 1,048	10	0	10	0.00
GLM	01/2024	53	41	0	0	0	0.00
MBC	01/2024	£ 407	\$ 518	0	(1)	(1)	0.00
	01/2024	\$ 9,991	£ 7,906	88	0	88	0.00
MYI	01/2024	£ 139	\$ 175	0	(2)	(2)	0.00
	01/2024	\$ 37	£ 29	0	0	0	0.00
SCX	01/2024	136,191	107,671	1,073	0	1,073	0.01
SSB	01/2024	88,970	70,507	916	0	916	0.01
UAG	01/2024	£ 804	\$ 1,007	0	(19)	(19)	0.00
	01/2024	\$ 136,154	£ 107,583	997	0	997	0.01
				\$ 3,334	\$ (31)	\$ 3,303	0.03

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation, Investor NOK (Hedged) Accumulation and W Class NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 61,219	NOK 650,913	\$ 2,885	\$ 0	\$ 2,885	0.02
BPS	01/2024	NOK 138	\$ 14	0	0	0	0.00
	01/2024	\$ 582	NOK 5,987	8	0	8	0.00
CBK	01/2024	68,281	730,632	3,673	0	3,673	0.03
GLM	01/2024	NOK 50	\$ 5	. 0	0	. 0	0.00
	01/2024	\$ 510	NOK 5,579	39	0	39	0.00
MBC	01/2024	NOK 209	\$ 19	0	(1)	(1)	0.00
	01/2024	\$ 1,212	NOK 13,136	82	0	82	0.00
MYI	01/2024	NOK 1,446	\$ 135	0	(8)	(8)	0.00
	01/2024	\$ 2	NOK 18	0	0	0	0.00
RYL	01/2024	NOK 314	\$ 29	0	(2)	(2)	0.00
	01/2024	\$ 2,327	NOK 25,359	170	0	170	0.00
UAG	01/2024	99,094	1,055,907	4,894	0	4,894	0.04
				\$ 11,751	\$ (11)	\$ 11,740	0.09

As at 31 December 2023, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	\$ 28,602	NZD 46,943	\$ 1,120	\$ 0	\$ 1,120	0.01
01/2024	26,967	43,856	801	0	801	0.01
01/2024	28,752	46,736	840	0	840	0.01
01/2024	2,468	3,998	63	0	63	(0.01)
01/2024	NZD 84	\$ 52	0	(1)	(1)	0.00
01/2024	143	90	0	0	0	0.00
01/2024	\$ 24	NZD 38	0	0	0	0.00
01/2024	1,772	2,896	62	0	62	0.00
			\$ 2,886	\$ (1)	\$ 2,885	0.02
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month be Delivered 01/2024 \$ 28,602 01/2024 26,967 01/2024 28,752 01/2024 2,468 01/2024 NZD 84 01/2024 143 01/2024 \$ 24	Month be Delivered be Received 01/2024 \$ 28,602 NZD 46,943 01/2024 26,967 43,856 01/2024 28,752 46,736 01/2024 2,468 3,998 01/2024 NZD 84 \$ 52 01/2024 143 90 01/2024 \$ 24 NZD 38	Month be Delivered be Received Appreciation 01/2024 \$ 28,602 NZD 46,943 \$ 1,120 01/2024 26,967 43,856 801 01/2024 28,752 46,736 840 01/2024 2,468 3,998 63 01/2024 NZD 84 \$ 52 0 01/2024 143 90 0 01/2024 \$ 24 NZD 38 0 01/2024 1,772 2,896 62	Month be Delivered be Received Appreciation (Depreciation) 01/2024 \$ 28,602 NZD 46,943 \$ 1,120 \$ 0 01/2024 26,967 43,856 801 0 01/2024 28,752 46,736 840 0 01/2024 2,468 3,998 63 0 01/2024 NZD 84 \$ 52 0 (1) 01/2024 143 90 0 0 01/2024 \$ 24 NZD 38 0 0 01/2024 1,772 2,896 62 0	Settlement Month Currency to be Delivered Currency to be Received Unrealised Appreciation Unrealised (Depreciation) Appreciation/ (Depreciation) 01/2024 \$ 28,602 NZD 46,943 \$ 1,120 \$ 0 \$ 1,120 01/2024 26,967 43,856 801 0 801 01/2024 28,752 46,736 840 0 840 01/2024 2,468 3,998 63 0 63 01/2024 NZD 84 \$ 52 0 (1) (1) 01/2024 143 90 0 0 0 01/2024 \$ 24 NZD 38 0 0 0 0

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	SEK 1,084	\$ 104	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	\$ 16,928	SEK 176,568	596	0	596	0.01
BRC	01/2024	SEK 1,002	\$ 98	0	(2)	(2)	0.00
CBK	01/2024	4,807	464	0	(13)	(13)	0.00
	01/2024	\$ 1,970	SEK 20,557	70	0	70	0.00
GLM	01/2024	SEK 2,904	\$ 281	0	(7)	(7)	0.00
MBC	01/2024	1,975	194	1	(3)	(2)	0.00
SCX	01/2024	402	39	0	(1)	(1)	0.00
	01/2024	\$ 18,313	SEK 190,197	564	0	564	0.00
UAG	01/2024	SEK 510	\$ 50	0	0	0	0.00
	01/2024	\$ 18,470	SEK 190,628	450	0	450	0.00
				\$ 1,681	\$ (30)	\$ 1,651	0.01

Mak Hanna Band

FΔIR

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, M Retail SGD (Hedged) Income II and W Class SGD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 66,534	SGD 88,444	\$ 534	\$ 0	\$ 534	0.00
GLM	01/2024	SGD 649	\$ 484	0	(8)	(8)	0.00
	01/2024	\$ 1,026	SGD 1,376	17	0	17	0.00
JPM	01/2024	14,323	19,102	162	0	162	0.00
MBC	01/2024	SGD 24,460	\$ 18,299	0	(249)	(249)	0.00
	01/2024	\$ 784	SGD 1,047	10	0	10	0.00
	02/2024	SGD 81	\$ 61	0	0	0	0.00
	02/2024	\$ 685	SGD 903	1	(1)	0	0.00
MYI	01/2024	62,121	82,865	716	0	716	0.01
	02/2024	94	123	0	0	0	0.00
TOR	01/2024	58,914	78,607	694	0	694	0.01
				\$ 2,134	\$ (258)	\$ 1,876	0.02
Total OTC Financial De	rivative Instruments					\$ (43,598)	(0.33)

Total OTC Financial Derivative Instruments

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Fannie Mae, TBA 2.000% due 01/02/2039	\$ 95,000	\$ (85,277)	(0.65)
Ginnie Mae, TBA 4.000% due 01/02/2054	7,500	(7,168)	(0.06)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/01/2054 2.000% due 01/02/2054 3.000% due 01/02/2054 3.000% due 01/03/2054 5.500% due 01/01/2054 (g)	104,400 210,150 449,000 37,800 43,000 132,500	(93,618) (171,798) (367,478) (33,478) (38,131) (133,080)	(0.72) (1.31) (2.81) (0.26) (0.29) (1.01)
Total Securities Sold Short		\$ (930,028)	(7.11)
Total Investments		\$ 15,694,315	120.01
Other Current Assets & Liabilities		\$ (2,617,053)	(20.01)
Net Assets		\$ 13,077,262	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- Principal amount of security is adjusted for inflation.
- Affiliated to the Fund.
- (g) Security sold short as at 31 December 2023 is covered by long portfolio investments in transferable securities and money market instruments.
- (h) Restricted Securities (31 December 2022: 0.40%):

Issuer Description	Coupon	Maturity Date	Acquisition Date	Cost	Fair Value	% of Net Assets
Citigroup, Inc.	3.290%	17/03/2026	10/03/2022	\$ 33,100	\$ 32,241	0.25
Deutsche Bank AG	3.729	14/01/2032	21/01/2021	2,004	1,677	0.01
				\$ 35,104	\$ 33.918	0.26

Securities with an aggregate fair value of \$2,151 (31 December 2022: \$1,610) and cash of \$323 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$394,447 (31 December 2022: \$312,124) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$103,060 (31 December 2022: \$142,980) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Annual Report 31 December 2023 441 See Accompanying Notes

Schedule of Investments Global Bond Fund (Cont.)

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 14,901,954	\$ 33,617	\$ 14,935,571
Investment Funds	875,438	435,751	0	1,311,189
Repurchase Agreements	0	371,917	0	371,917
Financial Derivative Instruments(3)	(50,364)	56,030	0	5,666
Securities Sold Short	0	(930,028)	0	(930,028)
Totals	\$ 825,074	\$ 14,835,624	\$ 33,617	\$ 15,694,315

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 11,352,524	\$ 8,573	\$ 11,361,097
Investment Funds	322,306	798,673	0	1,120,979
Repurchase Agreements	0	1,346,970	0	1,346,970
Financial Derivative Instruments(3)	73,477	(414,644)	0	(341,167)
Securities Sold Short	0	(721,316)	0	(721,316)
Totals	\$ 395,783	\$ 12,362,207	\$ 8,573	\$ 12,766,563

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.500%	28/09/2023	TBD ⁽¹⁾	€ (295)	\$ (328)	0.00
JML	(1.000)	14/11/2023	TBD ⁽¹⁾	(261)	(289)	0.00
Total Reverse Repurchase Agreements					\$ (617)	0.00

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022		
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (4,504)	\$ 5,510	\$ 1,006	\$ (1,118)	\$ 1,920	\$ 802
BOA	(10,306)	9,930	(376)	(61,601)	51,870	(9,731)
BPS	(14,522)	19,830	5,308	2,102	(1,850)	252
BRC	(61,368)	56,470	(4,898)	1,917	(1,260)	657
CBK	10,530	(12,210)	(1,680)	57,544	(56,500)	1,044
CLY	N/A	N/A	N/A	(438)	0	(438)
DUB	(1,810)	1,710	(100)	(789)	220	(569)
FAR	(358)	, 0	(358)	(224)	0	(224)
FBF	N/A	N/A	N/A	40	0	` 40
GLM	5,715	(7,530)	(1,815)	(7,627)	6,700	(927)
GST	(88)	710	622	(287)	280	(7)
HUS	N/A	N/A	N/A	(120)	140	20
IND	N/A	N/A	N/A	2,835	(2,760)	75
JPM	392	(910)	(518)	3,194	(3,600)	(406)
MBC	35,995	(42,350)	(6,355)	(13,437)	11,460	(1,977)
MYC	(1,021)	1,360	339	(35)	350	315
MYI	(3,178)	1,180	(1,998)	(9,902)	7,130	(2,772)
RBC	6	0	6	(363)	320	(43)
RYL	8	0	8	2	0	2
SCX	(6,224)	6,360	136	(36,806)	34,940	(1,866)
SOG	19	0	19	394	(300)	94
SSB	926	(800)	126	2,274	(1,930)	344
TOR	1,353	(1,250)	103	(12,186)	12,810	624
UAG	4,837	(4,470)	367	(15,867)	14,840	(1,027)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	67.03	67.82
Transferable securities dealt in on another regulated market*	47.18	30.98
Other transferable securities	0.00	0.69
Investment funds	10.03	9.82
Repurchase agreements	2.84	11.79
Financial derivative instruments dealt in on a regulated market	(0.55)	0.62
Centrally cleared financial derivative instruments	0.92	(2.82)
OTC financial derivative instruments	(0.33)	(0.79)
Securities sold short	(7.11)	(6.32)
Reverse repurchase agreements	0.00	(0.01)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.56	1.53
Austria	N/A	0.07
Brazil	N/A	0.00
Canada	1.31	0.68
Cayman Islands	1.95	2.31
China	0.07	0.01
Czech Republic	0.00	0.00
Denmark	2.02	2.36
Finland	0.01	0.01
France	2.14	2.98
Germany	1.35	2.15
Hong Kong	N/A	0.25
Hungary	0.18	0.04
International	0.21	N/A
Ireland	4.97	5.70
Israel	1.20	0.46
Italy	1.01	1.23
Japan	7.62	6.06
Jersey, Channel Islands	0.08	0.08
Luxembourg	0.51	0.55
Malaysia	0.83	0.60
Mexico	0.06	0.12
Multinational	0.08	0.12
Netherlands	0.59	1.10
New Zealand	0.14	0.21
	0.14	0.27
Norway Peru	0.20	0.52
Poland	0.14	0.03
	0.28	
Portugal Qatar	0.02	0.01 0.13
Romania	0.08	
Saudi Arabia	0.78	0.51
Serbia	0.68 N/A	0.14 0.22
Singapore	0.14	N/A
Slovenia	0.14	0.19
South Africa	0.18 N/A	0.00
South Korea	3.32	0.98
Spain	0.70	0.96
Supranational	0.70	0.20
Sweden	0.00	0.00
Switzerland	1.08	1.25
Thailand	0.23	0.29
United Arab Emirates	0.06	0.07
United Kingdom	5.89	8.24
United States	53.69	39.76
Short-Term Instruments	18.77	17.12
Investment Funds	10.03	9.82
Repurchase Agreements	2.84	11.79
Financial Derivative Instruments Dealt in on a Regulated Market	2.04	11.75
Futures	(0.55)	0.63
Written Options	(0.55)	0.03
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments	IN/A	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.03)
Credit Default Swaps on Credit Indices — Buy Protection	(0.08)	(0.03)
Credit Default Swaps on Credit Indices — Buy Florection Credit Default Swaps on Credit Indices — Sell Protection	0.14	(0.13) N/A
Interest Rate Swaps — Basis Swaps	0.14 N/A	0.01
Interest Rate Swaps Interest Rate Swaps	0.86	(2.67)
OTC Financial Derivative Instruments	0.00	(2.07)
Purchased Options		
Interest Rate Swaptions	0.05	0.05
Options on Securities	0.03	0.09
opasiis sii securius	0.00	0.03

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Foreign Currency Options	(0.01)	N/A
Interest Rate Swaptions	(0.19)	(0.28)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	0.01	0.00
Interest Rate Swaps	0.01	(0.01)
Forward Foreign Currency Contracts	(0.89)	(1.70)
Hedged Forward Foreign Currency Contracts	0.63	1.07
Securities Sold Short	(7.11)	(6.32)
Other Current Assets & Liabilities	(20.01)	(11.79)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES		,,,,,	(,,,,,		Doctors Co. An Interinsurance Exchange	(,		Nykredit Realkredit A/S		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
CORPORATE BONDS & NOT	TES				4.500% due 18/01/2032 \$ 600 \$	479	0.01	0.375% due 17/01/2028 1.000% due 01/04/2024	€ DKK	160,400	23,625	0.04 0.66
AerCap Ireland Capital DAC	¢	1.000 ¢	000	0.02	2.375% due 06/04/2028 € 5,000 Eurofima Europaeische Gesellschaft fuer d	5,226 lie	0.15	1.000% due 01/10/2050 1.000% due 01/10/2053		122,874 27 0	14,100 3 0	0.40
1.650% due 29/10/2024 AIB Group PLC		1,000 \$		0.03	Finanzierung von Eisenbahnmaterial 3.125% due 09/11/2031 8,000	9,149	0.26	1.500% due 01/10/2050 1.500% due 01/10/2053 2.000% due 01/10/2047		14,978 0	1,770 0	0.00 0.05 0.00
4.625% due 23/07/2029 American Tower Corp.		7,000	7,988		European Investment Bank 0.750% due 15/07/2027 AUD 5,000	3,036		2.000% due 01/10/2050 2.500% due 01/10/2047		0	0	0.00
5.250% due 15/07/2028 Asian Development Bank		5,000	5,083		3.300% due 03/02/2028 1,000 Goldman Sachs Group, Inc.		0.02	Pacific Life Global Fund 5.500% due 18/07/2028	ing \$	3,800	3,890	0.11
Aviation Capital Group LLC		79,400	4,624		2.650% due 21/10/2032 \$ 6,900 3.000% due 15/03/2024 5,900	5,752 5,868	0.16	Realkredit Danmark A/S 1.000% due 01/01/2024		80,600	11,944	0.34
4.125% due 01/08/2025 Banco de Sabadell S.A.		1,000		0.03	4.452% due 30/04/2024 € 3,200 4.956% due 07/02/2025 5,200 6.484% due 24/10/2029 \$ 5,000	3,536 5,750 5,309	0.16	1.000% due 01/04/2024 1.000% due 01/10/2050		128,400 23,719	18,901 2,751	0.53
1.125% due 11/03/2027 Banco Santander S.A.		2,700	2,833		Hana Bank 3.750% due 04/05/2026 € 16,200	18,112		1.500% due 01/10/2053 2.000% due 01/10/2050		19,749 0	2,346 0	0.07 0.00
1.849% due 25/03/2026 Bank of America Corp.	\$	400		0.01	HAT Holdings LLC 3.375% due 15/06/2026 \$ 10,940	10,289		Royal Bank of Canada 0.010% due 05/10/2028	€	5,600	5,409	0.15
2.687% due 22/04/2032 4.916% due 22/09/2026	€	2,000 8,000	1,689 8,878		HSBC Holdings PLC	10,203	0.29	Santander UK Group Ho 3.530% due 25/08/2028	ldings		6 606	0.10
4.962% due 24/08/2025		1,700	1,887	0.05	2.804% due 24/05/2032 10,000	8,353		3.625% due 14/01/2026	£	6,100 300	6,696 370	0.19
5.015% due 22/07/2033 5.288% due 25/04/2034	\$	6,000 2,900	5,938 2,908		2.999% due 10/03/2026 300 3.973% due 22/05/2030 200		0.01	3.823% due 03/11/2028	\$	300	282	0.01
Banque Federative du Credit N	Mutu		2,300	0.06	4.300% due 08/03/2026 1,600	1,574		7.482% due 29/08/2029 Santander UK PLC	£	9,000	12,487	0.35
5.896% due 13/07/2026 Barclays PLC		7,700	7,866	0.22	6.254% due 09/03/2034 11,200 IHG Finance LLC	11,910	0.33	5.770% due 12/02/2027 Sirius Real Estate Ltd.		700	894	0.02
2.667% due 10/03/2032 3.125% due 17/01/2024		6,100 1,200	5,035 1,528		4.375% due 28/11/2029 € 6,400 ING Groep NV	7,336	0.21	1.125% due 22/06/2026 Societe Generale S.A.	€	3,300	3,297	0.09
4.375% due 12/01/2026		2,900	2,861		2.125% due 23/05/2026 8,200	8,866	0.25	1.488% due 14/12/2026	\$	4,400	4,053	0.11
4.918% due 08/08/2030 6.224% due 09/05/2034 6.692% due 13/09/2034		3,300 10,900 8,000	3,801 11,311 8,558	0.32	Inter-American Development Bank 2.500% due 14/04/2027 AUD 600	389	0.01	2.226% due 21/01/2026 6.691% due 10/01/2034		4,500 12,000	4,324 12,685	0.12 0.36
BlueHub Loan Fund, Inc. 2.890% due 01/01/2027		900		0.02	Intesa Sanpaolo SpA 4.000% due 23/09/2029 \$ 5,568	5,073	0.14	Standard Chartered PLC 2.678% due 29/06/2032	:	6,100	4,965	0.14
3.099% due 01/01/2030 BNP Paribas S.A.		1,900	1,579		JAB Holdings BV 5.000% due 12/06/2033 € 6,600	7,874	0.22	Sumitomo Mitsui Bankii 0.010% due 10/09/2025	ng Cor _l €		4,071	0.11
2.219% due 09/06/2026 4.375% due 13/01/2029	€	3,600 6,500	3,438 7,443		JPMorgan Chase & Co. 2.595% due 24/02/2026 \$ 3,900	3,779		0.409% due 07/11/2029 2.440% due 18/06/2024	\$	1,300 1,000	1,227 985	0.03
BPCE S.A. 5.748% due 19/07/2033		6,100	6,131		4.565% due 14/06/2030 5,100 4.912% due 25/07/2033 3,700	4,994 3,660	0.10	Sumitomo Mitsui Trust 0.010% due 15/10/2027		t d. 2,500	2,460	0.07
Brookfield Finance, Inc. 2.724% due 15/04/2031	Ą	3,350	2,832		5.350% due 01/06/2034 10,600 Jyske Realkredit A/S	10,757		Toronto-Dominion Bank 5.920% due 12/06/2028	£	6,200	7,901	0.22
Caja Rural de Navarra SCC 0.875% due 08/05/2025	£	2,000	2,138		1.000% due 01/04/2024 DKK 45,900 1.000% due 01/10/2050 10,589 1.500% due 01/07/2050 0	6,762 1,168		UBS Group AG 2.593% due 11/09/2025	\$	2,080	2,035	0.06
CBRE Global Investors Open-E				0.00	1.500% due 01/10/2050 0		0.00	2.875% due 02/04/2032 3.750% due 26/03/2025	€ \$	8,100 250	8,376 245	0.23
SICAV-SIF Pan European Co 0.900% due 12/10/2029			5,521	0.15	1.500% due 01/10/2053 111,715 2.000% due 01/10/2047 0	12,870 0	0.36 0.00	3.869% due 12/01/2029 4.194% due 01/04/2031	Þ	2,000 1,800		0.01
Community Preservation Corp 2.867% due 01/02/2030		3,300	2,893	0.08	Kookmin Bank 0.052% due 15/07/2025 € 2,100	2,206	0.06	4.550% due 17/04/2026 4.965% due 16/01/2026	€	1,950	1,925 376	0.05
Cooperatieve Rabobank UA					Kreditanstalt fuer Wiederaufbau	7 000	0.20	6.246% due 22/09/2029	\$	500	522	0.01
3.758% due 06/04/2033		1,600	1,437	0.04	3.250% due 24/03/2031 6,100 Lloyds Banking Group PLC	7,090	0.20	6.442% due 11/08/2028 6.537% due 12/08/2033		2,650 4,500	2,754 4,805	0.08
Coventry Building Society 0.010% due 07/07/2028	€	600	583	0.02	3.900% due 12/03/2024 \$ 500 Logicor Financing SARL	498	0.01	7.750% due 01/03/2029 9.016% due 15/11/2033	€ \$	2,100	2,677 7,011	0.08
CPI Property Group S.A. 1.500% due 27/01/2031 1.625% due 23/04/2027		2,700 1,200	1,578	0.04	0.625% due 17/11/2025 € 3,500 Low Income Investment Fund	3,609	0.10	UniCredit SpA 3.127% due 03/06/2032		4,700	3,976	0.11
1.750% due 14/01/2030		5,200	3,283		3.386% due 01/07/2026 \$ 750		0.02	Workspace Group PLC	_			
2.750% due 22/01/2028	£	1,000	898	0.03	3.711% due 01/07/2029 1,950	1,749	0.05	2.250% due 11/03/2028	£	2,300 _		0.07
Credit Suisse AG 0.250% due 05/01/2026	€	900		0.03	MDGH GMTN RSC Ltd. 5.500% due 28/04/2033 1,400	1,487	0.04	INDUSTRIALS		_	609,365	17.11
3.625% due 09/09/2024 7.500% due 15/02/2028	\$	3,800 4,100	3,748 4,493		Mitsubishi UFJ Financial Group, Inc. 0.978% due 09/06/2024 € 2,200	2,399	0.07	Broadcom, Inc.		4.500	4.250	
CTP NV 0.500% due 21/06/2025	€	3,100	3,229		Mizuho Financial Group, Inc. 0.956% due 16/10/2024 4,200	4,538	0.13	2.450% due 15/02/2031 3.419% due 15/04/2033	\$	1,600 800	1,369 703	0.04
0.625% due 27/09/2026 0.875% due 20/01/2026 1.500% due 27/09/2031		1,200 1,300 1,100	1,194 1,333		Morgan Stanley 3.622% due 01/04/2031 \$ 14,700	13,548	0.38	Continental Wind LLC 6.000% due 28/02/2033		1,604	1,637	0.05
Deutsche Bank AG 0.050% due 20/11/2024		3,300	3,533		Nationwide Building Society 4.302% due 08/03/2029 300	288	0.01	Dell International LLC 6.200% due 15/07/2030		2,500	2,684	0.08
1.375% due 17/02/2032 1.750% due 19/11/2030		1,800 2,800	1,637 2,693	0.05	Nordea Kredit Realkreditaktieselskab 1.000% due 01/04/2024 DKK 102,700	15,123		Ford Motor Co. 3.250% due 12/02/2032		3,900	3,245	0.09
1.875% due 23/02/2028	r	4,100	4,261	0.12	1.000% due 01/10/2050 31,510 1.500% due 01/10/2050 0	3,490 0	0.10	Hanwha Q Cells America 5.000% due 27/07/2028	as Hold	ings Corp. 6,500		0.18
2.625% due 16/12/2024 3.961% due 26/11/2025 4.100% due 13/01/2026	£ \$:	600 24,200 4,200	23,809 4,086		1.500% due 01/10/2053 44,290 2.000% due 01/10/2047 0	5,062 0	0.14 0.00	Oracle Corp. 4.500% due 06/05/2028		10,100	10,106	0.10
DNB Boligkreditt A/S 0.625% due 19/06/2025	€	1,600	1,705		2.500% due 01/10/2047 0	0	0.00	4.900% due 06/02/2033		7,900		0.22
	_	,	,									

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAI (000S	(000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
T-Mobile USA, Inc. 5.050% due 15/07/2033 \$	7,600		0.22	2.500% due 15/01/2029 3.875% due 15/04/2029 U.S. Treasury Notes	4,227 749		0.12 0.03		st \$ 219	\$ 195	0.01
	-	41,837	1.18	0.375% due 30/09/2027	2,900			JPMorgan Mortgage Trust 5.652% due 25/08/2035	96	93	0.00
UTILITIES				0.625% due 30/11/2027 0.750% due 31/01/2028	12,800 11,700	,		6.000% due 25/06/2037	762	313	0.01
AES Corp. 5.450% due 01/06/2028	11,700	11,902	0.33	2.875% due 30/04/2025	4,200	4,109	0.11	Lehman XS Trust 6.512% due 25/03/2047	420	360	0.01
Electricite de France S.A.	11,700	11,302	0.55			228,754	6.43	Ludgate Funding PLC			
6.250% due 23/05/2033 6.900% due 23/05/2053	4,000 3,000	4,333 3,399	0.12 0.10	NON-AGENCY MORTGAGE-B American Home Mortgage Asse			ES	5.574% due 01/01/2061 6.014% due 01/01/2061 Merrill Lynch Alternative Note	£ 1,766 2,040	2,513	0.06 0.07
National Grid PLC 5.809% due 12/06/2033	3,800	3,996	0.11	5.660% due 25/10/2046	1,034	547	0.02		\$ 10,384	3,263	0.09
New York State Electric & Ga 5.650% due 15/08/2028	•	4,105		5.952% due 25/10/2046 American Home Mortgage Inves 7.430% due 25/09/2035	78 stment 167	Trust	0.00		€ 1,226	1,343	0.04
Pacific Gas & Electric Co. 6.700% due 01/04/2053	0 000	8,703	0.24	Atlas Funding PLC	107	71	0.00	Mortimer BTL PLC 5.920% due 23/06/2053	£ 2,012	2,550	0.07
Southern Power Co.	8,000	8,703	0.24		1,646	2,100	0.06	New Residential Mortgage Loa	n Trust	·	
0.900% due 15/01/2026	6,000	5,530	0.16	Atrium Hotel Portfolio Trust 6.589% due 15/12/2036 \$	4,844	4,609	0.13	3.500% due 25/12/2057 Paragon Mortgages PLC	\$ 870	832	0.02
Verizon Communications, Inc 5.050% due 09/05/2033	5,400	5,512	0.15	Bear Stearns ALT-A Trust 4.492% due 25/11/2036	597	7 211	0.01		£ 70	90	0.00
		47,480	1.33	Bear Stearns Mortgage Funding		311	0.01	Polaris PLC 5.985% due 23/12/2058	1,448	1,842	0.05
Total Corporate Bonds & Notes		698,682	19.62	5.810% due 25/06/2047	928	784	0.02	Residential Accredit Loans, Inc		1,042	0.03
MUNICIPAL BONDS & NO	TES			Brass PLC 5.940% due 16/11/2066 £	248	317	0.01	5.770% due 25/06/2037 6.000% due 25/06/2036	\$ 258 344		0.01
California State General Obli	gation Bo	nds, Series 2	023	Canada Square Funding PLC	4.646	2.052	0.05	6.288% due 25/11/2037	234		0.01
5.125% due 01/03/2038	3,600	3,643	0.10	6.000% due 17/06/2058 6.170% due 17/06/2058	1,618 2,944			Residential Mortgage Securitie 6.470% due 20/06/2070	es PLC £ 1,070	1,367	0.04
U.S. GOVERNMENT AGEN	CIES			6.470% due 17/12/2057	1,340			RESIMAC Bastille Trust	L 1,070	1,307	0.04
Fannie Mae				Charter Mortgage Funding PLC 5.796% due 16/01/2057	431	550	0.02		\$ 32	32	0.00
3.000% due 01/03/2060 3.500% due 01/01/2059	1,007 617	887 560	0.02	Chase Mortgage Finance Trust				RESIMAC Premier 6.524% due 07/02/2052	397	397	0.01
Freddie Mac	017			4.523% due 25/07/2037 \$ Citigroup Commercial Mortgage	Truct	5	0.00	Ripon Mortgages PLC			
3.500% due 01/05/2048 4.000% due 01/06/2048	5,140 3,740	4,806 3,613	0.14 0.10	3.209% due 10/05/2049	2,100	1,988	0.06	5.920% due 28/08/2056 :	£ 12,378	15,733	0.44
Ginnie Mae	3,740	3,013	0.10	Citigroup Mortgage Loan Trust, 4.907% due 25/12/2035	Inc. 327	7 217	0.01	0.000% due 15/02/2047	12,767	16,328	0.46
3.000% due 20/07/2046 -	20	10	0.00	Commercial Mortgage Trust	327	217	0.01	RMAC Securities PLC	22	20	0.00
20/05/2047 4.500% due 20/06/2053 6.464% due 20/04/2067	199 185	19 194 185	0.00 0.01 0.01	3.590% due 10/11/2047 3.611% due 10/08/2049	2,000 1,000	929	0.03	5.509% due 12/06/2044 Sequoia Mortgage Trust 3.917% due 20/07/2037	32 \$ 184		0.00
Ginnie Mae, TBA	20.000	10.040	0.52	4.228% due 10/05/2051 Countrywide Alternative Loan T	1,700 rust	1,398	0.04	Stratton Mortgage Funding PL	C		
3.000% due 01/02/2054 Uniform Mortgage-Backed Se	20,800 ecurity	18,848	0.53	5.500% due 25/11/2034	106		0.00	6.069% due 25/09/2051 6.120% due 12/03/2052	£ 2,332 1,832	2,972 2,336	0.08
2.500% due 01/12/2051 -		20 510	1 11	5.710% due 25/06/2036 5.890% due 25/07/2046	70 412		0.00	6.121% due 20/07/2060	2,703	3,445	
01/03/2052 3.000% due 01/07/2052	46,409 8,069	39,519 7,144		5.950% due 25/08/2047 6.250% due 25/12/2036	727 1,033		0.02	Structured Asset Securities Co. 5.750% due 25/01/2036	r p. \$ 135	112	0.00
3.500% due 01/03/2047 - 01/04/2053	28,356	26.093	0.73	Countrywide Home Loan Mortga	age Pa	ss-Through 1	rust	Structured Asset Securities Co		jage Loan T	rust
4.000% due 01/07/2048 -		,,		6.000% due 25/07/2036 6.000% due 25/12/2036	246 602		0.00	5.760% due 25/10/2036	278	224	0.01
01/07/2053 4.500% due 01/08/2052 -	147,912	139,968	3.93	6.000% due 25/03/2037	598	3 290	0.01	TBW Mortgage-Backed Trust 5.965% due 25/07/2037	2,296	706	0.02
01/07/2053	161,958	157,108	4.41	6.010% due 25/04/2046 6.050% due 25/03/2035	1,851 311		0.01	Towd Point Mortgage Funding		601	0.02
5.000% due 01/02/2053 5.500% due 01/02/2053	144,365 93,478	142,914 93,902		6.150% due 25/03/2035 6.500% due 25/11/2047	67 92		0.00	6.365% due 20/10/2051 6.571% due 20/07/2045	£ 542 937	1,197	0.02
6.000% due 01/01/2053	39,416	40,048	1.12	Deutsche ALT-A Securities Mort			0.00	Trinity Square PLC	4 527	1.047	0.05
Uniform Mortgage-Backed So 2.500% due 01/01/2054	ecurity, TE 13,000	3A 11,061	0.31	5.770% due 25/09/2047 6.030% due 25/08/2036	697 3,835		0.02	6.070% due 15/07/2059 Twin Bridges PLC	1,527	1,947	0.05
5.000% due 01/01/2054	62,700	62,048	1.74	Dutch Property Finance BV	3,033	, 5,451	0.10	6.070% due 12/03/2055	2,483	3,154	0.09
5.500% due 01/01/2054 6.000% due 01/02/2054	70,100 129,800		1.98 3.70	4.602% due 28/07/2058 €	2,139	2,358	0.07	Uropa Securities PLC 5.690% due 10/10/2040	258	299	0.01
6.500% due 01/02/2054	319,700	327,605		EMF-UK PLC 6.319% due 13/03/2046 £	177	224	0.01	WaMu Mortgage Pass-Through			0.01
	-	1,278,742	35.91	Eurohome UK Mortgages PLC	4.0		0.00	3.858% due 25/02/2037 4.172% due 25/09/2036	\$ 2,628 57	2,293	0.06
U.S. TREASURY OBLIGATION	ONS			5.490% due 15/06/2044 EuroMASTR PLC	18	3 23	0.00	4.615% due 25/10/2035	77	69	0.00
U.S. Treasury Bonds	10 100	C 020	0.17	5.531% due 15/06/2040	43	52	0.00	5.662% due 25/09/2033 6.012% due 25/02/2046	39 249		0.00
1.625% due 15/11/2050 1.875% due 15/02/2041	10,100 42,500	6,020 30,578	0.17 0.86	First Horizon Alternative Mortga 6.250% due 25/11/2036 \$	age Se		0.00	Washington Mutual Mortgage			
2.875% due 15/05/2052 4.000% due 15/11/2052	6,900 5,200	5,496 5,132	0.16	Genesis Mortgage Funding PLC				Certificates Trust 5.500% due 25/04/2035	286	231	0.01
U.S. Treasury Inflation Protect			0.14	6.420% due 15/09/2059 £	6,181	7,906	0.22	2.500 /5 ddc 25/0 ii 2055	200	114,432	
0.125% due 15/10/2024	3,837 25,133	3,754		GSR Mortgage Loan Trust 4.489% due 25/11/2035 \$	46	5 45	0.00	ASSET-BACKED SECURITIES			
0.125% due 15/04/2025 0.125% due 15/07/2031	21,696	19,300	0.68 0.54	5.349% due 25/10/2035	21		0.00	Accunia European CLO DAC			
0.125% due 15/01/2032 0.250% due 15/01/2025	28,081 32,215	24,679 31,272	0.69 0.88	Impac Secured Assets Trust 5.990% due 25/01/2037	436	360	0.01		€ 304	336	0.01
0.500% due 15/01/2028	10,602	10,036	0.28	IndyMac Mortgage Loan Trust	445	100	0.00	ACE Securities Corp. Home Equ 6.370% due 25/12/2034	uity Loan \$ 101		0.00
0.625% due 15/07/2032 1.125% due 15/01/2033	1,588 35,222	1,452 33,345	0.04 0.94	4.699% due 25/12/2034 5.810% due 25/11/2036	115 2,332		0.00	6.370% due 25/12/2034 6.370% due 25/08/2035	1,331	1,290	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Adagio CLO DAC	()	(====,		4.673% due 20/10/2031 € 1,181	\$ 1,285	0.04	Saxon Asset Securities Trust	(,	(,	
4.685% due 15/10/2031 Apidos CLO	€ 2,400	\$ 2,615	0.07	4.725% due 15/07/2031 3,300 4.815% due 15/01/2032 4,700		0.10 0.14	2.011% due 25/05/2035 \$ Sculptor European CLO DAC	2,780 \$	2,606	0.07
6.687% due 20/04/2031	\$ 5,581	5,581	0.16	Home Equity Asset Trust 6.145% due 25/02/2036 \$ 738	713	0.02	4.755% due 14/01/2032 € Securitized Asset-Backed Recei	4,900	5,335	0.15
Aqueduct European CLO DAC 4.633% due 20/07/2030	€ 1,969	2,159	0.06	Home Equity Mortgage Loan Asset-Backe 5.690% due 25/04/2037 247		0.01	6.190% due 25/10/2035 \$	5,600	4,626	0.13
Ares CLO Ltd. 6.825% due 15/10/2030	\$ 3,996	4,000	0.11	7.420% due 25/03/2035 1,295	1,178	0.03	Segovia European CLO DAC 4.873% due 20/07/2032 €	2,700	2,945	0.08
Ares European CLO DAC 4.745% due 15/10/2031 4.843% due 20/04/2032	€ 2,665 4,100	2,916 4,458		HSI Asset Securitization Corp. Trust 5.610% due 25/01/2037 1,435 IndyMac Home Equity Mortgage Loan As:		0.03	Soundview Home Loan Trust 5.875% due 25/12/2036 \$ 5.970% due 25/11/2036	1,300 898	1,268 846	0.04
Argent Securities Trust 5.830% due 25/04/2036	\$ 4,991	1,621		Backed Trust 4.652% due 25/03/2035 1,611	1,571	0.04	Steele Creek CLO Ltd. 6.905% due 15/10/2030	5,060	5,058	
Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	1,777	1,774		KKR CLO Ltd. 6.835% due 15/01/2031 2,608	2,608	0.07	Structured Asset Securities Cor 5.995% due 25/07/2036		,	rust
Aurium CLO DAC 4.695% due 16/01/2031	€ 4,789	5,233		Laurelin DAC 4.713% due 20/10/2031 € 1,425	1,559	0.04	Terwin Mortgage Trust 6.410% due 25/11/2033	4	•	0.00
Bain Capital Euro CLO DAC 4.733% due 20/01/2032	1,967	2,147		LCM Loan Income Fund Income Note Issue 6.735% due 16/07/2031 \$ 4,264		0.12	TIAA CLO Ltd. 6.877% due 20/07/2031	2,436	2,436	
Bayview Financial Asset Trust				Long Beach Mortgage Loan Trust 6.070% due 25/01/2036 673	586	0.02	Toro European CLO DAC	,	•	
6.970% due 25/03/2037 Benefit Street Partners CLO Ltd			0.00	LT Autorahoitus DAC 4.534% due 18/07/2033 € 5,545	6 144	0.17	4.885% due 15/07/2030	5,000 115	5,448 128	0.15
6.777% due 20/01/2031 Black Diamond CLO DAC	2,197	2,199	0.06	Madison Park Euro Funding DAC	,		Trinitas CLO Ltd. 6.777% due 20/07/2031 \$	2,528	2,529	0.07
4.982% due 15/05/2032 BlueMountain Fuji EUR CLO DA	€ 4,592 C	5,009	0.14	4.715% due 15/01/2032 3,200 4.765% due 15/07/2032 5,200		0.10 0.16	Venture CLO Ltd. 6.535% due 15/04/2027	56		0.00
4.685% due 15/01/2031 4.875% due 15/01/2033	1,987 2,850	2,170 3,101		Madison Park Funding Ltd. 0.000% due 29/07/2030 \$ 1,929	1,929	0.05	6.777% due 20/01/2029 6.915% due 15/01/2032	1,736 3,000	1,737 2,994	
BNPP AM Euro CLO DAC 4.822% due 22/07/2032	4,800	5,234	0.15	Man GLG Euro CLO DAC 4.775% due 15/10/2032 € 4,965	5,418	0.15	Voya CLO Ltd. 6.805% due 15/10/2031	11,100	11,085	0.31
Bridgepoint CLO DAC 5.175% due 15/01/2034	3,400	3,729		MASTR Asset-Backed Securities Trust 5.790% due 25/08/2036 \$ 12,198	4,514	0.13	Wells Fargo Home Equity Asset 5.815% due 25/01/2037	-Backed Se 2,475	ecurities 1 2,389	
Cairn CLO BV 4.745% due 15/10/2031	1,299	1,412		Merrill Lynch Mortgage Investors Trust 5.710% due 25/02/2037 622		0.01	Wind River CLO Ltd. 6.707% due 18/07/2031	905	905	0.03
Carlyle Euro CLO DAC	·			6.190% due 25/05/2036 166 Morgan Stanley ABS Capital, Inc. Trust	163	0.01			283,485	7.96
4.665% due 15/01/2031 4.892% due 15/08/2032	2,182 3,000	2,386 3,270		5.540% due 25/10/2036 794 5.570% due 25/11/2036 5,681		0.01	SOVEREIGN ISSUES			
Carlyle Global Market Strategie 6.634% due 17/04/2031	s CLO Ltd. \$ 3,141	3,139	0.09	5.720% due 25/07/2036 59 6.070% due 25/12/2034 478	52	0.00	Adif Alta Velocidad 0.550% due 31/10/2031 €	5,000	4,513	0.13
Carlyle Global Market Strategie 4.752% due 15/11/2031	es Euro CLO € 1.497	Ltd. 1,631	0.05	6.145% due 25/09/2035 3,148 6.430% due 25/09/2034 650	2,951	0.08	Auckland Council	·		
Carlyle U.S. CLO Ltd. 6.835% due 15/01/2030	\$ 3,171	3,171		Morgan Stanley Structured Trust 5.770% due 25/06/2037 2,720		0.02	0.250% due 17/11/2031 Australia Government Internati			
Catamaran CLO Ltd. 6.774% due 22/04/2030	2,903	2,903		Neuberger Berman Loan Advisers CLO Ltd	i. ,	0.07	0.500% due 21/09/2026 AUD 1.000% due 21/12/2030 1.250% due 21/05/2032	5,800 2,600 1,200	3,642 1,472	
Cedar Funding CLO Ltd.				New Century Home Equity Loan Trust	,		1.750% due 21/05/2052 1.750% due 21/06/2051 4.500% due 21/04/2033	1,400 6,000		0.02
6.764% due 17/07/2031 CIFC Funding Ltd.	4,400	4,400		6.235% due 25/02/2035 2,343 Nomura Home Equity Loan, Inc. Home Eq		0.06 Trust	Autonomous Community of And	dalusia	•	
6.640% due 24/04/2031 6.709% due 27/04/2031	2,965 2,282	2,965 2,281		6.100% due 25/02/2036 3,934 Northwoods Capital Ltd.	3,533	0.10	Autonomous Community of Cat	4,000 talonia	3,676	0.10
6.844% due 16/11/2030 6.864% due 17/10/2031	4,179 6,600	4,182 6,604		6.758% due 19/04/2031 4,567	4,572	0.13	4.220% due 26/04/2035 Autonomous Community of Ma	200 drid	227	0.01
Countrywide Asset-Backed Cert 5.610% due 25/07/2037				NovaStar Mortgage Funding Trust 5.670% due 25/01/2037 2,445		0.02	0.420% due 30/04/2031	4,200	3,854	0.11
5.690% due 25/09/2037 5.720% due 25/02/2036	164 545	167	0.01	6.010% due 25/05/2036 1,700 OCP CLO Ltd.	1,603	0.05	BNG Bank NV 0.250% due 12/01/2032	4,000	3,658	
5.930% due 25/04/2047	5,554	5,036	0.14	6.797% due 20/07/2029 1,950 OCP Euro CLO DAC	1,951	0.06	3.300% due 17/07/2028 AUD Bpifrance Financement S.A.	3,000	1,961	0.05
6.445% due 25/01/2036 CVC Cordatus Loan Fund DAC	1,954	1,898		4.882% due 22/09/2034	2,940	0.08	2.000% due 02/09/2030 € Canada Government Internatio	4,200 nal Bond	4,454	0.12
4.661% due 27/01/2031 Dryden Euro CLO DAC	€ 5,587	6,088		5.610% due 25/01/2037 \$ 248 5.610% due 25/03/2037 1,113		0.00		31,300	24,047	0.67
4.862% due 15/05/2034 Encore Credit Receivables Trust		1,357		5.650% due 25/04/2037 2,964 OZLM Ltd.		0.04	1.500% due 01/12/2044 (c) Cassa Depositi e Prestiti SpA	549	412	0.01
6.160% due 25/07/2035 Fremont Home Loan Trust	\$ 422	406	0.01	6.674% due 17/07/2029 1,162 6.682% due 16/05/2030 2,150		0.03		5,300	5,296	0.15
6.180% due 25/06/2035 Greenwood Park CLO Ltd.	122	117	0.00	6.902% due 30/10/2030 789		0.02	3.190% due 15/04/2053 CNY	28,440	4,268	0.12
6.665% due 15/04/2031 Griffith Park CLO DAC	2,267	2,269	0.06	Palmer Square CLO Ltd. 6.755% due 16/07/2031 3,241		0.09		ique 16,300	19,080	0.54
4.704% due 21/11/2031 GSAMP Trust	€ 996	1,083	0.03	Palmer Square European Loan Funding Da 4.685% due 15/10/2031 € 5,040 4.695% due 15/07/2031 3,710	5,479	0.15		2,300	1,385	0.04
5.970% due 25/05/2046 6.190% due 25/11/2035	\$ 1,237 3,800	1,157 3,082		4.695% due 15/07/2031 3,710 Renaissance Home Equity Loan Trust 5.762% due 25/08/2036 \$ 708		0.11		c. 3,900 6,000	3,806 6,511	
Harvest CLO DAC 4.566% due 26/06/2030 4.605% due 15/10/2031	€ 2,117 3,126	2,313 3,396		Residential Asset Securities Corp. Trust 6.130% due 25/12/2035 4,997		0.14	2.125 % ddc 01/05/2020	0,000	0,511	0.10
1.003 /0 duc 13/10/2031	5,120	3,330	0.10							

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
France Government Internation	al Bond			Poland Government Int	ernatio	nal Bond			SHORT-TERM INSTRUM	MENTS		
0.000% due				3.875% due 14/02/2033	€	7,700 \$	8,870	0.25	COMMERCIAL PAPER			
25/11/2029 (a) €	9,900 \$			4.250% due 14/02/2043	\$	900	1,049	0.03	AT+T, Inc.			
0.750% due 25/05/2052 2.000% due 25/11/2032	7,700	4,879		4.875% due 04/10/2033 5.500% due 16/11/2027	Þ	2,200 600	2,236 624	0.00	5.700% due			
	6,200	6,596	0.18	5.500% due 04/04/2053		1.600	1.672	0.02	19/03/2024 \$	12,700	\$ 12,540	0.35
Hungary Government Internation 5.000% due 22/02/2027	900	1.039	0.02	Region of Ile de France		.,	.,		Southern California Ediso	n		
6.250% due 22/09/2032 \$	9.500	10.160		2.230% due 19/07/2032	€	6,000	6,300	0.18	5.800% due			
Israel Government International	.,	10,100	0.20	Republic of Germany					02/01/2024	6,000	5,996	0.17
2.000% due 31/03/2027 ILS	7.800	2,058	0.06	0.000% due							18,536	0.52
3.800% due 13/05/2060 \$	1,700	1,224		15/08/2031 (a)		53,800	51,478	1.44				
4.500% due 17/01/2033	2,100	2,000		Romania Government I	nternat				HUNGARY TREASURY BI	LLS		
Italy Buoni Poliennali Del Tesoro)			1.375% due 02/12/2029		1,170	1,068	0.03	10.900% due		47.640	0.40
4.000% due 30/10/2031 €	20,000	23,024	0.65	2.000% due 28/01/2032 2.000% due 14/04/2033		200 5,600	171 4,644	0.00	04/01/2024 (a)(b) HUF	6,097,000	17,610	0.49
Japan Finance Organization for	Municipalit	ties		2.124% due 16/07/2031		100	88	0.13	JAPAN TREASURY BILLS			
0.010% due 02/02/2028	3,600	3,561	0.10	2.125% due 07/03/2028		18,400	18,487	0.52	(0.305)% due			
Japan Government Internationa	l Bond			2.625% due 02/12/2040		500	373	0.01		3,533,000	25,061	0.70
	,110,000	29,160		2.750% due 14/04/2041		600	447	0.01	(0.271)% due	-,,		
	,690,000	11,992		2.875% due 13/04/2042 3.750% due 07/02/2034		2,000 2.100	1,500 2,001	0.04	09/01/2024 (a)(b)	6,782,000	48,107	1.35
	,370,000	9,723		6.625% due 27/09/2029		8.600	10.175	0.00	(0.269)% due			
0.100% due	,820,000	48,400	1.50	Serbia Government Inte	ernation	.,	.0,	0.25		2,259,000	16,024	0.45
	.989.457	22,286	0.63	1.000% due 23/09/2028	cinacioi	3,100	2,898	0.08	(0.260)% due 09/01/2024 (a)(b)	26,000	184	0.01
0.200% due 20/06/2036	500,000	3,265		1.650% due 03/03/2033		3,000	2,460	0.07	(0.253)% due	20,000	104	0.01
0.500% due 20/09/2046	477,000	2,734		2.050% due 23/09/2036		2,550	1,966	0.05		6,038,000	184,736	5.19
	,600,000	14,310		Singapore Government					(0.245)% due	, ,	,	
0.700% due 20/12/2048	132,000	/68 8.469	0.02	2.250% due 01/08/2036 3.375% due 01/09/2033	SGD	4,410	3,178 1.645	0.09		4,870,000	105,505	2.96
0.700% due 20/06/2051 1 1.300% due 20/06/2052	,502,000 620,000	4,053		Societe Du Grand Paris	EDIC	2,050	1,045	0.05	(0.238)% due	2 2 4 7 000	16.640	0.47
1.400% due 20/09/2052	260,000	1,739	0.05	0.700% due 15/10/2060	€	4.400	2.080	0.06	15/01/2024 (a)(b) (0.226)% due	2,347,000	16,648	0.47
	,270,000	23,626		South Korea Governme	-	,	,	0.00	· · · · · · · · · · · · · · · · · · ·	1,333,000	9,456	0.27
Kommunalbanken A/S				1.375% due 10/12/2029			5,464	0.15	(0.225)% due	1,555,000	3, 130	0.27
1.900% due 19/01/2027 AUD	800	509	0.01	2.000% due 10/06/2031		,358,800	24,607	0.69	26/02/2024 (a)(b)	7,422,000	52,658	1.48
Korea Housing Finance Corp.				2.375% due 10/12/2028		,642,280	4,977	0.14	(0.216)% due			
0.010% due 29/06/2026 €	1,300	1,329		2.625% due 10/06/2028		,131,400	5,420	0.15		1,514,000	81,678	2.29
3.714% due 11/04/2027	5,000	5,632		3.250% due 10/03/2028 3.250% due 10/06/2033		,093,580 ,594,560	5,581 24.665	0.16	(0.215)% due	E 240 000	27 OOE	1.06
4.475% due 06/04/2026 AUD	10,900	7,365	0.21	3.250% due 10/09/2042		,914,800	2,301	0.05	19/02/2024 (a)(b) (0.211)% due	5,340,000	37,885	1.00
Malaysia Government Internatio		22.720	0.64	4.250% due 10/12/2032		,799,020	22,491	0.63	· · · · · · · · · · · · · · · · · · ·	1,162,000	79,184	2.22
3.519% due 20/04/2028 MYR	104,662	22,738	0.64	Spain Government Inte	rnation	al Bond			(0.197)% due	, . ,	,	
Mexico Government Internation 5.000% due 27/04/2051 \$	ial Bond 500	/DE	0.01	1.000% due 30/07/2042	€	3,200	2,366	0.07		1,116,000	7,917	0.22
		455	0.01	1.450% due 31/10/2071		500	279	0.01	(0.193)% due	20.000	250	0.04
Ministeries van de Vlaamse Gen 0.875% due 21/03/2046 €	3.800	2,603	0.07	3.450% due 30/07/2066		9,600	9,943	0.28	29/01/2024 (a)(b) (0.188)% due	38,000	269	0.01
	- 1		0.07	Svensk Exportkredit AE 2.000% due 30/06/2027	3	5.500	5,941	0.17	· · · · · · · · · · · · · · · · · · ·	2,962,000	21.017	0.59
New Zealand Government Inter 1.500% due 15/05/2031 NZD	1,500		0.02	Thailand Government I			3,341	0.17	(0.184)% due	2,302,000	21,017	0.55
Ontario Teachers' Finance Trust		703	0.02	3.390% due 17/06/2037		241.295	7.493	0.21	11/03/2024 (a)(b)	813,000	5,769	0.16
0.900% due 20/05/2041 €	1.400	1.069	0.03	Tokyo Metropolitan Go		,	7,155	0.21	(0.151)% due			
1.850% due 03/05/2032	4,000	4,036		2.625% due 29/05/2024	\$	400	396	0.01	11/03/2024 (a)(b)	875,000	6,209	0.18
Peru Government International				United Kingdom Gilt							698,307	19.61
2.780% due 01/12/2060 \$	1,500	939	0.03	1.250% due 31/07/2051	£	7,100	4,824	0.14	Total Short-Term Instrument	S	734,453	20.62
5.940% due 12/02/2029 PEN	4,800	1,296		1.500% due 31/07/2053		7,500 _	5,333	0.15				
6.150% due 12/08/2032	2,100	555	0.02			_	653,744	18.36	Total Transferable Securit	ies	\$ 3,995,935	112.21

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.490%	02/01/2024	03/01/2024	\$ 91,000	U.S. Treasury Notes 0.750% due 30/04/2026	\$ (92,883)	\$ 91,000	\$ 91,014	2.56
FICC	2.600	29/12/2023	02/01/2024	2,258	U.S. Treasury Notes 4.875% due 30/11/2023	(2,303)	2,258	2,258	0.06
	5.330	29/12/2023	02/01/2024	72,700	U.S. Treasury Notes 5.330% due 30/11/2028	(74,154)	72,700	72,700	2.04
Total Repurcha	se Agreeme	ents				\$ (169,340)	\$ 165,958	\$ 165,972	4.66

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor March Futures 3-Month Euribor March Futures 3-Month Euribor September Futures	Long Long Short	03/2024 03/2025 09/2024	1,282 1,282 2,564	\$ 220 1,155 (1,687)	0.01 0.03 (0.05)

				Unrealised	
		Expiration	# of	Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
3-Month SOFR December Futures	Long	03/2024	47	\$ (218)	(0.01)
3-Month SOFR December Futures	Short	03/2025	2,602	(3,409)	(0.10)
3-Month SOFR June Futures	Short	09/2024	214	(30)	0.00
3-Month SOFR June Futures	Long	09/2025	650	972	0.03
3-Month SOFR March Futures	Long	06/2024	2,202	895	0.03
3-Month SOFR September Futures	Short	12/2024	688	(440)	(0.01)
3-Month SOFR September Futures	Long	12/2025	650	969	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	73	(53)	0.00
Australia Government 10-Year Bond March Futures	Short	03/2024	877	(1,979)	(0.06)
Canada Government 10-Year Bond March Futures	Long	03/2024	409	661	0.02
Euro-Bobl March Futures	Short	03/2024	1,083	(2,359)	(0.07)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	400	1,986	0.06
Euro-Bund 10-Year Bond March Futures	Long	03/2024	88	168	0.01
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	15	(190)	(0.01)
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	13	53	0.00
Euro-Schatz March Futures	Short	03/2024	94	(70)	0.00
Japan Government 10-Year Bond March Futures	Short	03/2024	69	(581)	(0.02)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	68	(184)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	710	(2,533)	(0.07)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	166	(946)	(0.03)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	20	196	0.01
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	175	1,964	0.06
United Kingdom Long Gilt March Futures	Short	03/2024	937	(8,043)	(0.23)
				\$ (13,483)	(0.38)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (13,483)	(0.38)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST	RATE SWAPS					
Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 95,700	\$ 227	0.01
Receive(1)	1-Day GBP-SONIO Compounded-OIS	3.000	17/06/2035	20,700	(46)	0.00
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	13,800	2,297	0.06
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	153,050	15,814	0.44
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	165,300	6,979	0.20
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	30,200	(965)	(0.03)
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 2,217,490	31	0.00
Pay ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	440,980	16	0.00
Receive ⁽¹⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	280,960	(20)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	¥ 180,000	(14)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	1,500,000	(209)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.035	29/11/2029	1,500,000	(161)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	3,010,000	(443)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.200 0.400	19/06/2029 19/06/2039	1,060,000 430,000	(119) 202	0.00 0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	505,230	(192)	(0.01)
Pay Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	4,600,000	(449)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	820,000	(27)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.200	20/09/2053	20,000	(6)	0.00
Receive ⁽¹⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 100,811	(704)	(0.02)
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.684	30/04/2025	\$ 900	28	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.696	30/04/2025	900	28	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.710	30/04/2025	1,000	31	0.00
Receive	1-Day USD-Federal Funds Rate Compounded-OIS	2.714	30/04/2025	1,900	59	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	5,300	(43)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.430	31/03/2024	33,000	(307)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	20,200	(500)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/06/2052	13,400	(2,129)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	12,300	(344)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.545	20/01/2029	8,200	(231)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	10,300	(298)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	2,300	(65)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	139,200	1,631	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2052	27,180	(887)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	26,100	(3,652)	(0.10)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	3,000	(44)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	3,000	(41)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	5,600	(84)	0.00
Receive	1-Day USD-SOFR Compounded OIS	2.965	30/11/2026	67,260	1,975	0.05
Pay	1-Day USD-SOFR Compounded OIS	2.993	13/10/2024	9,600	(133)	0.00
Pay	1-Day USD-SOFR Compounded OIS	3.018 3.048	24/10/2024	2,500 8,100	(34) 285	0.00 0.01
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.048	15/11/2032 08/09/2029	14,000	(342)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	3,070	(167)	(0.01)
Pay	1-Day USD-SOFN COMPOUNDED-OIS	5.000	23/02/2033	5,070	(107)	(0.01)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.088%	07/11/2024	\$ 5,400	\$ (62)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.089	15/11/2032	100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	2,400	(52)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.104 3.139	15/11/2032 15/11/2032	2,990 7,830	91 216	0.00 0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	2,500	(29)	0.00
Receive(1)	1-Day USD-SOFR Compounded-OIS	3.150	13/05/2025	277,800	1,943	0.05
Pay	1-Day USD-SOFR Compounded-OIS	3.163	30/09/2029	6,800	(158)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.174 3.190	15/11/2032 25/10/2024	12,000 2,500	299 (28)	0.01 0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.200	13/05/2025	22,500	211	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.224	30/06/2024	7,091	136	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	2,600	(28)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.225 3.250	30/09/2029 21/06/2028	800 5,800	(19) (166)	0.00 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	64,100	(7,771)	(0.22)
Pay	1-Day USD-SOFR Compounded-OIS	3.454	30/06/2029	3,610	(46)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	4,900	(63)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	22/06/2030 20/12/2033	4,400 255,525	(24) 10,536	0.00 0.30
Pay	1-Day USD-SOFR Compounded-OIS	3.521	30/11/2027	19,640	(100)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	700	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	4,600	(42)	0.00
Pay Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.684	05/12/2024 03/01/2034	6,200 5,500	(56) (77)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	5,100	(41)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	5,200	(40)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	38,900	659	0.02
Receive Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	20/12/2028 02/01/2034	79,700 1,950	(2,625) (38)	(0.07) 0.00
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2034	43,640	151	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	5,800	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	2,580	33	0.00
Receive ⁽¹⁾ Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.810 3.842	02/01/2034 26/12/2033	1,950 1,600	(48) (43)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.849	31/03/2030	3,000	45	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	3,400	(96)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	17,000	250	0.01
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.951 3.988	31/03/2030 30/11/2027	41,600 62,800	874 964	0.02 0.03
Pay Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.000	20/03/2054	15,200	(302)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.050	10/10/2028	12,100	230	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.159	31/03/2025	34,000	516	0.01
Pay Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.193 4.228	30/11/2027 30/08/2025	42,200 40,500	845 (172)	0.02 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	394,553	(3,222)	(0.09)
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	36,300	312	0.01
Pay	3-Month CAD-Bank Bill	1.000	16/06/2026	CAD 20,500	242	0.01
Pay Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.250 1.500	16/06/2031 17/06/2025	19,300 600	210 7	0.01 0.00
Pay	3-Month CAD-Bank Bill	1.500	17/06/2023	27,900	338	0.00
Receive	3-Month CAD-Bank Bill	3.250	15/03/2028	15,410	263	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.250	20/12/2028	24,600	327	0.01
Pay Pay	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.250 3.250	21/06/2033 21/06/2053	37,500 2,600	1,207 243	0.03 0.01
Pay ⁽¹⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	10/05/2025	385,200	(609)	(0.02)
Receive(1)	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	49,100	(680)	(0.02)
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	36,200	(1,383)	(0.04)
Pay ⁽¹⁾ Pay	3-Month CAD-CAONREPO Compounded-OIS 3-Month CHF-SRFXON3 Compounded-OIS	4.600 0.283	30/08/2025 14/02/2027	50,500 CHF 4,200	361 (77)	0.01 0.00
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.294	10/02/2027	15,500	(286)	(0.01)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	6,300	(97)	0.00
Pay ⁽¹⁾ Pay ⁽¹⁾	3-Month CNY-CNREPOFIX	2.250 3.250	20/03/2029	CNY 60,070 KRW 11,383,400	48 44	0.00 0.00
Pay ⁽¹⁾	3-Month KRW-KORIBOR 3-Month KRW-KORIBOR	3.500	20/03/2029 20/03/2034	4,433,800	31	0.00
Pay	3-Month NZD-BBR	0.528	17/03/2024	NZD 950	24	0.00
Pay	3-Month NZD-BBR	3.750	15/06/2027	35,300	(579)	(0.02)
Pay Pay ⁽¹⁾	3-Month NZD-BBR	4.000 5.000	14/06/2024	93,500	(519)	(0.02)
Pay Pay	3-Month NZD-BBR 3-Month SEK-STIBOR	1.000	20/03/2025 19/06/2029	54,500 SEK 11,700	36 19	0.00 0.00
Receive	6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 4,800	(49)	0.00
Pay	6-Month AUD-BBR-BBSW	1.750	16/03/2027	3,000	10	0.00
Receive	6-Month AUD BBR BBSW	1.750	16/06/2031	6,450	(18)	0.00
Pay Pay ⁽¹⁾	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.000 4.250	21/06/2033 15/09/2032	141,900 5,700	1,360 (1)	0.04 0.00
Pay	6-Month AUD-BBR-BBSW	4.250	15/03/2033	40,300	(396)	(0.01)
Pay ⁽¹⁾	6-Month AUD-BBR-BBSW	4.500	15/09/2032	233,470	1,535	0.04
Pay ⁽¹⁾	6-Month AUD-BBR-BBSW 6-Month CZK-PRIBOR	4.750 1.913	20/12/2033 30/01/2029	195,100 CZK 7,400	2,691 15	0.08 0.00
Pay Receive ⁽¹⁾	6-Month EUR-EURIBOR	0.054	27/05/2050	€ 600	73	0.00
Receive	6-Month EUR-EURIBOR	0.064	17/11/2052	1,300	192	0.01

Pay/ Receive Floating	Floring Date India	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate 0.250%	Date	Amount	(Depreciation) \$ (103)	Net Assets 0.00
Pay	6-Month EUR-EURIBOR		15/09/2036	€ 1,400	7 (/	
Pay	6-Month EUR-EURIBOR	0.650 0.650	12/04/2027	6,000 4,300	(193) (127)	(0.01) 0.00
Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.700	11/05/2027			
Pay		1.000	11/04/2027	3,300	(108)	0.00
Pay	6-Month EUR-EURIBOR	1.000	30/03/2024	130,139	(906) (229)	(0.03)
Pay	6-Month EUR-EURIBOR		13/05/2027	7,200		(0.01)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	3,500	(109)	0.00
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	18,200	47	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	41,200	119	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	9,300	28	0.00
Pay	6-Month EUR-EURIBOR	2.250	26/04/2024	5,800	32	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	6,800	31	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	6,400	29	0.00
Pay	6-Month EUR-EURIBOR	2.250	21/09/2037	11,890	(246)	(0.01)
Pay	6-Month EUR-EURIBOR	2.250	21/09/2042	6,060	(778)	(0.02)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	83,900	(8,687)	(0.24)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.760	03/01/2029	7,700	(115)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	8,300	(168)	(0.01)
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	2,300	(78)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	1,700	(62)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	4,100	(90)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(9)	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.000	19/03/2027	136,070	1,696	0.05
Receive(1)	6-Month EUR-EURIBOR	3.000	15/03/2033	58,910	(777)	(0.02)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	231,490	12,230	0.34
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	1,600	(80)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	2,800	(160)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	100	(3)	0.00
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	329,300	12,169	0.34
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	2,500	(175)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	10,900	852	0.02
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	3,200	(232)	(0.01)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	358,400	5,106	0.14
Receive	6-Month EUR-EURIBOR	3.535	18/09/2025	133,100	(1,404)	(0.04)
Receive	6-Month EUR-EURIBOR	3.536	18/09/2025	34,600	(365)	(0.01)
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 20,400	8	0.00
,	•			•	\$ 41,617	1.17
Total Centr	ally Cleared Financial Derivative Instruments				\$ 41,617	1.17

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PUF	RCH/	ASED	OPT	IONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost		air ılue	% of Net Assets
ВОА	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	384,700	\$ 769	\$	273	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	8,600	246		920	0.02
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	66,300	89		2	0.00
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	89,300	134		2	0.00
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	89,100	138		2	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	104,200	133		3	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	107,200	148		3	0.00
							\$ 1,657	\$ 1	,205	0.03

OPTIONS C	ON SECURITIES						
		Exercise	Expiration	Notional		Fair	% of
Counterpar	ty Description	Price	Date	Amount ⁽¹⁾	Cost	Value	Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	2.200	\$ 166	\$ 904	0.03

WRITTE	N OPTIONS						
FOREIGN	I CURRENCY OPTIONS						
Counterp	arty Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM JPM	Put - OTC USD versus TWD Put - OTC USD versus TWD	TWD 31.0 31.0		4,378 11,402	\$ (61) (154)	\$ (127) (328)	0.00 (0.01)
					\$ (215)	\$ (455)	(0.01)

Schedule of Investments Global Bond ESG Fund (Cont.)

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	76,400		\$ (1,771)	(0.05)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	384,700	(385)	(92)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,200	(10)	(28)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,200	(10)	(1)	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	2,200	(166)	(835)	(0.03)
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	4,400	(17)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	400	(1)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	4,400	(17)	(13)	0.00
EAD	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR		2.960	05/01/2024	400	(1)	(10)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	2,600	(12)	(19)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	1,300	(6)	(17)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	3.989 4.000	08/01/2024 16/01/2024	2,600 1,300	(12) (6)	0	0.00 0.00
GLM			Pay Receive	4.000 2.697	02/04/2024	9,300	(6) (73)	(3)	0.00
GLIVI	Call - OTC 1-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	2.697	02/04/2024	9,300	(73)	(148)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.097	08/04/2024	2,800	(21)	(140)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	2,800	(21)	(43)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,000	(8)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	500	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	2,500	(13)	(26)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	2,500	(12)	(32)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	2,100	(10)	(34)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	2,000	(8)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	500	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	2,500	(13)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	2,500	(13)	0	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	20,100	(142)	(24)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	1.700	(7)	`(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	2,100	(10)	(33)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	1,700	(7)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	2,100	(10)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	400	(1)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	400	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	2,200	(11)	(12)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	700	(3)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	200	(1)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	2,900	(14)	(52)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	2,200	(11)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	700	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	2,900	(14)	0	0.00
							\$ (1,394)	\$ (3,241)	(0.09)
						_			

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST MYC	South Korea Government International Bond South Korea Government International Bond	(1.000)% (1.000)	20/12/2028 20/12/2028	\$ 7,600 7,800	\$ (222) (222)	\$ (33) (40)	\$ (255) (262)	(0.01) (0.01)
					\$ (444)	\$ (73)	\$ (517)	(0.02)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC CBK	Italy Government International Bond Italy Government International Bond	1.000% 1.000	20/06/2025 20/06/2025	\$ 1,700 1,100	\$ (41) (27)	\$ 60 40	\$ 19 13	0.00 0.00
					\$ (68)	\$ 100	\$ 32	0.00

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CDOCC	CLIDDENICV	CIMIADO
CRUSS-	CURRENCY	SWAPS

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
AZD	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of currency received	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered	04/01/2031	AUD 14,600	\$ 11,000	\$ 72	\$ (29)	\$ 43	0.00
CBK	Floating rate equal to 3-Month AUD-LIBOR Plus 0.420% based on the notional amount of	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of							
GLM	currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on	currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	31/07/2029	5,100	3,519	(1)	16	15	0.00
MYC	the notional amount of currency received Floating rate equal to 3-Month AUD-LIBOR Plus 0.298% based on	notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR based on the	01/08/2029	5,000	3,450	(10)	16	6	0.00
	the notional amount of currency received	notional amount of currency delivered	14/10/2030	10,100	7,256	44	(13)	31	0.00
						\$ 105	\$ (10)	\$ 95	0.00

INTEREST RATE SWAPS

Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 12,560	\$ 67	\$ (59)	\$ 8	0.00
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	301,220	1,078	(878)	200	0.01
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	95,800	(10)	(19)	(29)	0.00
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	59,060	374	(278)	96	0.00
						\$ 1,509	\$ (1,234)	\$ 275	0.01

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 14,568 CNH 19,752	\$ 9,650 2,740	\$ 0 0	\$ (292) (49)	\$ (292) (49)	(0.01)
BOA	03/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 02/2024 03/2024	CNH 19,752 CAD 1,900 £ 8,426 HUF 64,766 ¥ 1,574,979 NZD 2,085 \$ 150 CNY 3,063 CNH 32,916 IDR 13,343,733	2,740 1,402 10,680 185 10,673 1,270 MXN 2,547 NOK 13,926 \$ 433 4,545 849	0 0 0 0 0 0 0 62 0	(49) (39) (62) (2) (506) (50) 0 0 (105) (17)	(49) (39) (62) (2) (506) (50) 0 62 0 (105) (17)	0.00 0.00 0.00 0.00 (0.01) 0.00 0.00 0.00 0.00 0.00
BPS	03/2024 06/2024 01/2024 01/2024 01/2024 01/2024	\$ 5,980 KRW 712,809 DKK 204,416 f 13,386 HUF 720,998 ¥ 14,578,840	INR 500,360 \$ 548 30,225 16,980 2,051 99,358	12 0 20 0 0	0 (7) (91) (86) (32) (4,117)	12 (7) (71) (86) (32) (4,117)	0.00 0.00 0.00 0.00 0.00 (0.12)
	01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 02/2024 02/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024 03/2024	KRW 1,177,821 \$ 6,179 3,078 5,398 28,612 2,817 4 700 1,155 7 13,191 CNY 5,462 TWD 188,295 CNH 225,115 IDR 48,864,725 INR 710,282 ¥ 6,873,647 TWD 679,979 \$ 1,393 6,402 20,778 122	900 AUD 9,321 BRL 15,202 CAD 7,340 € 26,128 £ 2,218 HUF 1,353 IDR 10,827,425 ¥ 164,400 KRW 9,649 ZAR 244,535 \$ 769 5,924 31,293 3,189 8,514 46,691 21,633 CNH 10,112 IDR 100,473,007 INR 1,737,979 THB 4,248	0 182 52 169 267 16 0 3 12 0 163 0 0 20 8 0 0 36 114 35 3	(10) 0 0 (10) (6) 0 0 0 0 (3) (299) (503) 0 0 (2,516) (898) 0	(10) 182 52 169 257 10 0 3 12 0 163 (3) (299) (503) 20 8 (2,516) (898) 36 114 35 3	0.00 0.01 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	04/2024	DKK 86,673	\$ 12,926	\$ 23	\$ 0	\$ 23	0.00
BRC	06/2024 01/2024	KRW 35,023,990 € 519,675	26,814 571,528	0 0	(449) (2,663)	(449) (2,663)	(0.01) (0.08)
DIC	01/2024	¥ 3,680,000	25,162	0	(986)	(986)	(0.03)
	01/2024	\$ 1,961	€ 1,794	21	0	21	0.00
	01/2024 02/2024	596 ¥ 38,800,000	ZAR 11,092 \$ 261,538	10 0	0 (15,888)	10 (15,888)	0.00 (0.45)
	03/2024	7,996,353	54,300	0	(2,945)	(2,945)	(0.08)
	03/2024	THB 102	3	0	0	0	0.00
	03/2024 04/2024	\$ 301 DKK 204,732	IDR 4,675,923 \$ 30,585	2 107	0	2 107	0.00 0.00
	04/2024	¥ 1,690,042	13,839	1,687	0	1,687	0.05
	05/2024 06/2024	1,370,000 KRW 39,110,028	11,081 30,004	1,187 0	0 (440)	1,187 (440)	0.03 (0.01)
CBK	01/2024	BRL 14,465	2,971	0	(7)	(7)	0.00
	01/2024	CHF 14,237	16,407	0	(518)	(518)	(0.01)
	01/2024 01/2024	DKK 13,365 HUF 321,834	1,955 919	0	(26) (11)	(26) (11)	0.00 0.00
	01/2024	IDR 9,257,123	601	1	0	1	0.00
	01/2024	¥ 3,342,300	23,672	0	(51)	(51)	0.00
	01/2024 01/2024	KRW 840,262 \$ 3,299	650 AUD 4,906	1 49	0	1 49	0.00 0.00
	01/2024	1,017	CHF 887	37	0	37	0.00
	01/2024 01/2024	2,263 5,471	DKK 15,510 £ 4,322	36 39	0	36 39	0.00 0.00
	01/2024	700	IDR 10,765,650	0	(2)	(2)	0.00
	01/2024	10,178	MXN 178,636	323	0	323	0.01
	01/2024 01/2024	160 1,549	NOK 1,716 PLN 6,221	9 33	0	9 33	0.00 0.00
	01/2024	1,578	ZAR 29,171	15	0	15	0.00
	01/2024	ZAR 8,326	\$ 442	0	(13)	(13)	0.00
	03/2024 03/2024	CNH 158,320 ILS 5,579	22,317 1,532	0	(45) (21)	(45) (21)	0.00 0.00
	03/2024	PEN 11,581	3,076	0	(44)	(44)	0.00
	03/2024 03/2024	TWD 355 \$ 4,844	11 BRL 23,993	0 65	0	0 65	0.00 0.00
	03/2024	1,921	CNH 13,900	42	0	42	0.00
	03/2024	2,287	IDR 35,632,973	25	(1)	24	0.00
	04/2024 06/2024	2,971 KRW 7,493,446	BRL 14,611 \$ 5,813	12 0	0 (20)	12 (20)	0.00 0.00
	06/2024	\$ 9	KRW 12,103	Ö	0	0	0.00
GLM	01/2024	CAD 87,091 CHF 621	\$ 64,087 708	0	(1,969)	(1,969)	(0.06) 0.00
	01/2024 01/2024	DKK 165,984	24,485	0	(30) (119)	(30) (119)	0.00
	01/2024	¥ 12,692,000	90,158	0	(108)	(108)	0.00
	01/2024 01/2024	\$ 1,148 20,324	£ 901 MXN 356,500	1 633	0	1 633	0.00 0.02
	01/2024	9,038	PLN 36,188	163	Ö	163	0.00
	02/2024 03/2024	21,832	BRL 111,508	1,086	(360)	1,086	0.03
	03/2024	CNH 134,717 SGD 1,614	\$ 18,668 1,220	0	(360) (8)	(360) (8)	(0.01) 0.00
	03/2024	\$ 2,045	IDR 31,448,395	0	(5)	(5)	0.00
	03/2024 06/2024	2,341 KRW 2,674,367	TWD 72,515 \$ 2,062	58 0	0 (20)	58 (20)	0.00 0.00
JPM	01/2024	HUF 1,262,781	3,601	0	(48)	(48)	0.00
	01/2024	\$ 551	KRW 712,886	0	0	0	0.00
	02/2024 03/2024	3,102 CNH 15,679	BRL 15,214 \$ 2,174	25 0	0 (40)	25 (40)	0.00 0.00
	03/2024	CZK 2,716	121	0	0	0	0.00
	03/2024 03/2024	IDR 40,671,010 SGD 7,280	2,623 5,490	0	(14) (48)	(14) (48)	0.00 0.00
	03/2024	TWD 279,806	9,000	0	(272)	(272)	(0.01)
	03/2024	\$ 1,543	IDR 23,821,605	2	0	2	0.00
	03/2024 03/2024	6,231 8,096	INR 520,920 TWD 250,676	7 199	0	7 199	0.00 0.01
	06/2024	KRW 35,014,695	\$ 27,003	1	(254)	(253)	(0.01)
MDC	10/2024	¥ 4,060,000	32,677	2,728 0	0 (252)	2,728	0.08 (0.01)
MBC	01/2024 01/2024	AUD 12,832 CAD 6,668	8,505 4,927	0	(130)	(252) (130)	0.00
	01/2024	DKK 11,825	1,736	0	(17)	(17)	0.00
	01/2024 01/2024	€ 25,664 ¥ 10,888,400	28,062 76,400	0	(294) (882)	(294) (882)	(0.01) (0.03)
	01/2024	\$ 10,888,400 \$ 6,919	€ 6,337	83	(882)	(882)	0.00
	01/2024	2,741	£ 2,165	19	0	19	0.00
	01/2024 03/2024	689 CNH 366	HUF 253,318 \$ 50	41 0	0 (1)	41 (1)	0.00 0.00
	03/2024	¥ 4,110,103	33,566	4,155	0	4,155	0.12
	03/2024	\$ 1,882	IDR 29,015,105	0	(1)	(1)	0.00
MYI	10/2024 01/2024	¥ 2,760,000 CAD 3,687	\$ 22,134 2,796	1,776 0	0	1,776 0	0.05 0.00
	01/2024	€ 900	995	1	0	1	0.00
	01/2024	£ 192	245	1	0	1	0.00

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	HUF 675,200	\$	1,919	\$ 0	\$ (32)	\$ (32)	0.00
	01/2024	¥ 598,280		4,058	0	(188)	(188)	(0.01)
	01/2024	MYR 10,355		2,219	0	(41)	(41)	0.00
	01/2024	\$ 740	€	666	0	(4)	(4)	0.00
	01/2024	689	£	540	0	(1)	(1)	0.00
	01/2024	202	ZAR	3,719	1	0	1	0.00
	02/2024	CNY 3,198	\$	452	0	(1)	(1)	0.00
	03/2024	CNH 18,849		2,614	0	(49)	(49)	0.00
	03/2024	¥ 4,650,000		31,962	0	(1,364)	(1,364)	(0.04)
	03/2024	\$ 8,632	IDR	133,390,589	29	(11)	18	0.00
	04/2024	DKK 86,200	\$	12,983	150	0	150	0.00
	06/2024	KRW 16,477,857		12,669	0	(158)	(158)	0.00
RBC	04/2024	\$ 29	MXN	515	1	0	1	0.00
RYL	01/2024	AUD 6,261	\$	4,209	0	(64)	(64)	0.00
	04/2024	DKK 55,000		8,260	72	0	72	0.00
SCX	01/2024	MYR 101,239		21,674	0	(418)	(418)	(0.01)
	01/2024	\$ 50	£	40	0	0	0	0.00
	02/2024	CNY 11,925	\$	1,654	0	(32)	(32)	0.00
	03/2024	CNH 21,910		3,026	0	(68)	(68)	0.00
	03/2024	IDR 7,040,723		449	0	(8)	(8)	0.00
	03/2024	THB 234,875		6,795	0	(132)	(132)	0.00
	03/2024	TWD 606,584		19,418	0	(681)	(681)	(0.02)
	03/2024	\$ 1,068	IDR	16,590,288	12	(4)	8	0.00
	03/2024	13,136	INR	1,098,530	20	0	20	0.00
	03/2024	7,241	TWD	225,235	222	0	222	0.01
	06/2024	KRW 18,320,811	\$	14,114	0	(148)	(148)	0.00
SSB	03/2024	IDR 296,373		19	0	0	0	0.00
	03/2024	TWD 53,261		1,719	0	(46)	(46)	0.00
TOR	03/2024	CNH 10,596		1,468	0	(29)	(29)	0.00
	03/2024	IDR 6,253,296		396	0	(9)	(9)	0.00
UAG	01/2024	AUD 4,797		3,182	0	(91)	(91)	0.00
	01/2024	CAD 35,194		25,946	0	(748)	(748)	(0.02)
	01/2024	£ 73,350		92,826	0	(684)	(684)	(0.02)
	01/2024	MXN 12,407		701	0	(29)	(29)	0.00
	01/2024	\$ 751	CAD	1,020	23	0	23	0.00
	01/2024	7,417	NOK	79,117	375	0	375	0.01
	01/2024	2,765	ZAR	52,784	117	0	117	0.00
	03/2024	4,737	IDR	74,875,658	118	0	118	0.00
					\$ 17,017	\$ (43,742)	\$ (26,725)	(0.75)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Z Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	154,212	AUD	232,571	\$ 4,513	\$ 0	\$ 4,513	0.13
BOA	01/2024		12,732		19,251	406	0	406	0.01
BPS	01/2024	AUD	1,834	\$	1,236	0	(16)	(16)	0.00
	01/2024	\$	336	AUD	499	5	0	5	0.00
BRC	01/2024		289		440	12	0	12	0.00
CBK	01/2024	AUD	1,584	\$	1,083	2	0	2	0.00
	01/2024	\$	666	AUD	988	9	0	9	0.00
GLM	01/2024		1,047		1,558	17	0	17	0.00
MBC	01/2024		58,910		88,839	1,721	0	1,721	0.05
RYL	01/2024		16,282		24,650	541	0	541	0.01
UAG	01/2024		74,332		112,036	2,130	0	2,130	0.06
						\$ 9,356	\$ (16)	\$ 9,340	0.26

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Settlement Month					Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	CHF	78	\$	91	\$ 0	\$ (2)	\$ (2)	0.00
01/2024	\$	242	CHF	207	4	0	4	0.00
01/2024	CHF	184	\$	213	0	(6)	(6)	0.00
01/2024	\$	25,282	CHF	22,052	932	0	932	0.03
01/2024	CHF	642	\$	741	0	(22)	(22)	0.00
01/2024	\$	645	CHF	561	22	0	22	0.00
01/2024	CHF	69	\$	79	0	(3)	(3)	0.00
01/2024	\$	220,127	CHF	192,903	9,188	0	9,188	0.26
01/2024	CHF	44	\$	50	0	(2)	(2)	0.00
01/2024	\$	220,835	CHF	192,773	8,326	0	8,326	0.23
01/2024	CHF	482	\$	576	3	0	3	0.00
01/2024	\$	359	CHF	312	12	0	12	0.00
01/2024		202,947		177,088	7,568	0	7,568	0.21
					\$ 26,055	\$ (35)	\$ 26,020	0.73
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month be I 01/2024 CHF 01/2024 \$ 01/2024 CHF 01/2024 CHF 01/2024 CHF 01/2024 S	Month be Delivered 01/2024 CHF 78 01/2024 \$ 242 01/2024 CHF 184 01/2024 \$ 25,282 01/2024 CHF 642 01/2024 \$ 645 01/2024 CHF 69 01/2024 CHF 44 01/2024 CHF 44 01/2024 \$ 220,835 01/2024 01/2024 CHF 482 01/2024 \$ 359	Month be Delivered be I 01/2024 CHF 78 \$ 01/2024 \$ 242 CHF 01/2024 CHF 184 \$ 01/2024 CHF 642 \$ 01/2024 CHF 642 \$ 01/2024 CHF 69 \$ 01/2024 CHF 69 \$ 01/2024 CHF 44 \$ 01/2024 CHF 44 \$ 01/2024 \$ 220,835 CHF 01/2024 CHF 482 \$ 01/2024 \$ 359 CHF	Month be Delivered be Received 01/2024 CHF 78 \$ 91 01/2024 \$ 242 CHF 207 01/2024 CHF 184 \$ 213 01/2024 \$ 25,282 CHF 22,052 01/2024 CHF 642 \$ 741 01/2024 \$ 645 CHF 561 01/2024 CHF 69 \$ 79 01/2024 \$ 220,127 CHF 192,903 01/2024 CHF 44 \$ 50 01/2024 \$ 220,835 CHF 192,773 01/2024 CHF 482 \$ 576 01/2024 \$ 359 CHF 312	Month be Delivered be Received Appreciation 01/2024 CHF 78 \$ 91 \$ 0 01/2024 \$ 242 CHF 207 4 01/2024 CHF 184 \$ 213 0 01/2024 \$ 25,282 CHF 22,052 932 01/2024 CHF 642 \$ 741 0 01/2024 \$ 645 CHF 561 22 01/2024 CHF 69 \$ 79 0 01/2024 \$ 220,127 CHF 192,903 9,188 01/2024 CHF 44 \$ 50 0 01/2024 CHF 44 \$ 50 0 01/2024 \$ 220,835 CHF 192,773 8,326 01/2024 CHF 482 \$ 576 3 01/2024 \$ 359 CHF 312 12 01/2024 \$ 202,947 177,088 7,568	Month be Delivered be Received Appreciation (Depreciation) 01/2024 CHF 78 \$ 91 \$ 0 \$ (2) 01/2024 \$ 242 CHF 207 4 0 01/2024 CHF 184 \$ 213 0 (6) 01/2024 S 25,282 CHF 22,052 932 0 01/2024 CHF 642 \$ 741 0 (22) 01/2024 \$ 645 CHF 561 22 0 01/2024 CHF 69 \$ 79 0 (3) 01/2024 \$ 220,127 CHF 192,903 9,188 0 01/2024 CHF 44 \$ 50 0 (2) 01/2024 S 220,835 CHF 192,773 8,326 0 01/2024 CHF 482 \$ 576 3 0 01/2024 \$ 359 CHF 312 12 0 01/2024 \$ 220,947 1	Month be Delivered be Received Appreciation (Depreciation) (Depreciation) 01/2024 CHF 78 \$ 91 \$ 0 \$ (2) \$ (2) 01/2024 \$ 242 CHF 207 4 0 4 01/2024 CHF 184 \$ 213 0 (6) (6) 01/2024 \$ 25,282 CHF 22,052 932 0 932 01/2024 CHF 642 \$ 741 0 (22) (22) 01/2024 \$ 645 CHF 561 22 0 22 01/2024 CHF 69 \$ 79 0 (3) (3) 01/2024 \$ 220,127 CHF 192,903 9,188 0 9,188 01/2024 CHF 44 \$ 50 0 (2) (2) 01/2024 CHF 44 \$ 50 0 (2) (2) 01/2024 CHF 44 \$ 50 0 (2)

Schedule of Investments Global Bond ESG Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Currency Exposure) Income and Institutional EUR (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 6	AUD 9	\$ 0	\$ 0	\$ 0	0.00
BOA	01/2024	COP 3,700	\$ 1	0	0	0	0.00
	01/2024	PEN 2	0	0	0	0	0.00
	01/2024	\$ 6	AUD 9	0	0	0	0.00
	01/2024	1	CNY 5	0	0	0	0.00
	01/2024	2	£ 1	0	0	0	0.00
	01/2024	46	¥ 6,798	2	0	2	0.00
	01/2024	0	KRW 182	0	0	0	0.00
	01/2024	1	NZD 2	0	0	0	0.00
	01/2024	0	PEN 2	0	0	0	0.00
	01/2024	2	SGD 2	0	0	0	0.00
	02/2024	1	COP 3,700	0	0	0	0.00
	02/2024	0	PEN 2	0	0	0	0.00
BRC	01/2024	THB 128	\$ 4	0	0	0	0.00
	01/2024	\$ 0	CHF 0	0	0	0	0.00
	01/2024	, <u> </u>	CNY 10	0	0	0	0.00
	01/2024	1	COP 3,700	0	0	0	0.00
	01/2024	7	€ 6	0	0	0	0.00
	01/2024	1	£ 1	Ö	Ö	Ö	0.00
	01/2024	4	IDR 57,162	0	0	0	0.00
	01/2024	0	KRW 72	0	Ö	0	0.00
CBK	01/2024	DKK 0	\$ 0	Ö	Ö	Ö	0.00
	01/2024	MXN 49	3	0	Ö	0	0.00
	01/2024	\$ 1	CNY 8	Ö	Ö	Õ	0.00
	01/2024	10	KRW 12,964	Ŏ	Õ	Ŏ	0.00
	01/2024	0	NOK 1	Ō	Ö	0	0.00
	01/2024	1	RON 3	Ō	Ö	0	0.00
	02/2024	3	MXN 49	Ö	Õ	Ö	0.00
GLM	01/2024	CLP 548	\$ 1	0	Ö	0	0.00
02	01/2024	MYR 13	3	0	Ö	Ö	0.00
	01/2024	\$ 22	CAD 30	1	Õ	ĭ	0.00
	01/2024	4	CHF 4	0	Ö	0	0.00
	01/2024	76	CNY 536	0	Ö	Ö	0.00
	01/2024	1	CZK 32	Ö	Ö	Ö	0.00
	01/2024	1	HUF 322	0	0	Õ	0.00
	01/2024	1	ILS 4	Ö	Ŏ	Ö	0.00
	01/2024	Ö	¥ 7	Ö	Ö	Ö	0.00
	01/2024	3	MYR 13	Ō	Ö	Ö	0.00
	01/2024	1	PLN 5	Ō	Ö	Ö	0.00
	02/2024	1	CLP 548	Ö	Ö	Ö	0.00
	02/2024	3	MYR 13	Ō	Ö	0	0.00
MBC	01/2024	1	CLP 548	Ö	Ŏ	Ö	0.00
WibC	01/2024	181	€ 165	1	Ö	ĭ	0.00
	01/2024	0	¥ 53	Ö	Ŏ	0	0.00
	01/2024	3	MXN 49	Õ	Ŏ	Ö	0.00
MYI	01/2024	1	CAD 1	0	0	0	0.00
SSB	01/2024	KRW 11	\$ 0	0	0	0	0.00
UAG	01/2024	\$ 1	DKK 10	0	0	0	0.00
5,10	01/2024	31	£ 24	0	0	0	0.00
	01/2024	44	¥ 6,456	2	0	2	0.00
	01/2024	1	NOK 5	0	0	0	0.00
	01/2024	0	PLN 1	0	0	0	0.00
	01/2024	3	SEK 32	0	0	0	0.00
	0112024	3	JEN JZ	\$ 6	\$ 0	\$ 6	0.00
					, ,	- -	

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 16,139	\$ 17,675	\$ 1	\$ (158)	\$ (157)	0.00
	01/2024	\$ 336,174	€ 305,707	1,603	(1)	1,602	0.05
BRC	01/2024	343,423	312,265	1,600	0	1,600	0.04
CBK	01/2024	€ 2,260	\$ 2,468	1	(30)	(29)	0.00
	01/2024	\$ 3,010	€ 2,787	69	0	69	0.00
MBC	01/2024	€ 2,305	\$ 2,531	0	(16)	(16)	0.00
	01/2024	\$ 83,613	€ 76,897	1,351	0	1,351	0.04
UAG	01/2024	343,480	312,265	1,543	0	1,543	0.04
				\$ 6,168	\$ (205)	\$ 5,963	0.17

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 174	\$ 220	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	\$ 12,930	£ 10,203	78	0	78	0.00
BPS	01/2024	14,365	11,324	73	(1)	72	0.00
BRC	01/2024	244	193	2	0	2	0.00
CBK	01/2024	£ 4,635	\$ 5,886	0	(22)	(22)	0.00
	01/2024	\$ 715	£ 565	5	0	5	0.00
GLM	01/2024	41	32	0	0	0	0.00
MBC	01/2024	£ 1,293	\$ 1,639	0	(10)	(10)	0.00
MYI	01/2024	12,704	15,988	0	(208)	(208)	(0.01)
	01/2024	\$ 155	£ 123	2	0	2	0.00
SCX	01/2024	81,901	64,750	645	0	645	0.02
SSB	01/2024	52,949	41,961	545	0	545	0.02
UAG	01/2024	£ 99	\$ 123	0	(2)	(2)	0.00
	01/2024	\$ 81,882	£ 64,700	600	0	600	0.02
				\$ 1,950	\$ (245)	\$ 1,705	0.05

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 153,483	NOK 1,631,931	\$ 7,232	\$ 0	\$ 7,232	0.20
BPS	01/2024	13,623	140,221	186	0	186	0.01
CBK	01/2024	98,339	1,052,939	5,356	0	5,356	0.15
GLM	01/2024	NOK 144,778	\$ 13,896	0	(363)	(363)	(0.01)
	01/2024	\$ 70,956	NOK 762,924	4,178	0	4,178	0.12
MYI	01/2024	2,137	22,937	122	0	122	0.00
RYL	01/2024	NOK 33,828	\$ 3,108	0	(223)	(223)	(0.01)
	01/2024	\$ 7,630	NOK 79,218	172	0	172	0.01
SCX	01/2024	1,219	13,114	73	0	73	0.00
UAG	01/2024	248,490	2,647,814	12,273	0	12,273	0.35
				\$ 29,592	\$ (586)	\$ 29,006	0.82

As at 31 December 2023, the Institutional NZD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 13,742	NZD 22,553	\$ 538	\$ 0	\$ 538	0.02
BRC	01/2024	13,808	22,445	403	0	403	0.01
UAG	01/2024	14,328	23,215	371	0	371	0.01
				\$ 1,312	\$ 0	\$ 1,312	0.04

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Curren be Deli			rency to Received		ealised eciation	ealised eciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
BOA	01/2024	\$ '	12,774	SEK	133,234	\$	450	\$ 0	\$	450	0.01
BRC	01/2024		163		1,675		3	0		3	0.00
CBK	01/2024	SEK	4,647	\$	444		0	(17)		(17)	0.00
	01/2024	\$	2,031	SEK	21,114		66	(1)		65	0.00
GLM	01/2024	SEK	2,122	\$	208		0	(2)		(2)	0.00
	01/2024	\$	55	SEK	561		0	0		0	0.00
MBC	01/2024	SEK	2,418	\$	231		0	(9)		(9)	0.00
	01/2024	\$	69	SEK	685		0	(1)		(1)	0.00
SCX	01/2024	•	13,615		141,403		420	0		420	0.01
UAG	01/2024	•	14,020		144,651		337	0		337	0.01
						\$	1,276	\$ (30)	\$	1,246	0.03
Total OTC Financial I	Total OTC Financial Derivative Instruments								_ \$ 4	16,171	1.30

Schedule of Investments Global Bond ESG Fund (Cont.)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA 4.500% due 01/02/2054 Uniform Markene Parked Security, TBA	\$ 200	\$ (195)	(0.01)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2054 2.000% due 01/02/2054 3.000% due 01/02/2054	29,000 15,550 99,000 19,500	(26,005) (12,712) (81,025) (17,270)	(0.73) (0.36) (2.27) (0.48)
4.000% due 01/01/2054 4.000% due 01/02/2054 4.500% due 01/02/2054 5.500% due 01/01/2054 (d)	100 27,000 35,610 80,000	(95) (25,563) (34,543) (80,350)	0.00 (0.72) (0.97) (2.26)
Total Securities Sold Short		\$ (277,758)	(7.80)
Total Investments		\$ 3,958,440	111.16
Other Current Assets & Liabilities		\$ (397,260)	(11.16)
Net Assets		\$ 3,561,180	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Security sold short as at 31 December 2023 is covered by long portfolio investments in transferable securities and money market instruments.

Cash of \$84,363 (31 December 2022: \$78,217) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$23,400 (31 December 2022: \$44,770) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,995,856	\$ 79	\$ 3,995,935
Repurchase Agreements	0	165,958	0	165,958
Financial Derivative Instruments(3)	(10,719)	85,024	0	74,305
Securities Sold Short	0	(277,758)	0	(277,758)
Totals	\$ (10,719)	\$ 3,969,080	\$ 79	\$ 3,958,440

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,913,880	\$ 0	\$ 2,913,880
Investment Funds	5,649	0	0	5,649
Repurchase Agreements	0	1,157,847	0	1,157,847
Financial Derivative Instruments(3)	10,275	(67,767)	0	(57,492)
Securities Sold Short	0	(119,122)	0	(119,122)
Totals	\$ 15,924	\$ 3,884,838	\$ 0	\$ 3,900,762

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		ı	As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ 4,215	\$ (4,700)	\$ (485)	\$ 569	\$ (270)	\$ 299
BOA	7,328	(7,150)	178	(19,412)	16,030	(3,382)
BOM	N/A	N/A	N/A	68	0	68
BPS	(6, 163)	5,020	(1,143)	(119)	70	(49)
BRC	(16,941)	17,930	989	511	(350)	161
CBK	5,364	(5,430)	(66)	21,756	(21,180)	576
FAR	(34)	0	(34)	N/A	N/A	N/A
GLM	11,917	(11,610)	307	(1,813)	1,600	(213)
GSC	N/A	N/A	N/A	(6)	0	(6)
GST	12	140	152	(69)	70	1
HUS	N/A	N/A	N/A	(2)	0	(2)
JPM	1,887	(1,950)	(63)	634	(560)	74
MBC	7,534	(7,750)	(216)	(11,665)	10,830	(835)
MYC	(300)	310	10	(127)	50	(77)
MYI	6,573	(7,840)	(1,267)	(1,837)	1,310	(527)
RBC	1	0	1	128	0	128
RYL	498	(270)	228	(29)	0	(29)
SCX	(84)	(230)	(314)	9,488	(8,580)	908
SSB	499	(430)	69	488	(420)	68
TOR	(38)	0	(38)	(8,559)	7,570	(989)
UAG	23,903	(24,320)	(417)	(8,383)	7,240	(1,143)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	69.21	34.52
Transferable securities dealt in on another regulated market*	43.00	58.42
Other transferable securities	N/A	0.85
Investment funds	N/A	0.18
Repurchase agreements	4.66	37.28
Financial derivative instruments dealt in on a regulated market	(0.38)	0.30
Centrally cleared financial derivative instruments	1.17	(1.56)
OTC financial derivative instruments	1.30	(0.59)
Securities sold short	(7.80)	(3.83)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	19.62	15.77
Municipal Bonds & Notes	0.10	0.00
U.S. Government Agencies	35.91	16.84
U.S. Treasury Obligations	6.43	3.33
Non-Agency Mortgage-Backed Securities	3.21	3.93
Asset-Backed Securities	7.96	8.18
Sovereign Issues	18.36	10.32
Preferred Securities	N/A	0.00
Short-Term Instruments	20.62	35.42
Investment Funds	N/A	0.18
Repurchase Agreements	4.66	37.28
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.38)	0.30
Written Options	()	
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps — Basis Swaps	N/A	0.00
Interest Rate Swaps	1.17	(1.56)
OTC Financial Derivative Instruments		(***==/
Purchased Options		
Interest Rate Swaptions	0.03	0.03
Options on Securities	0.03	0.03
Written Options		
Foreign Currency Options	(0.01)	N/A
Interest Rate Swaptions	(0.09)	(0.15)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps	0.00	0.00
Interest Rate Swaps	0.01	(0.01)
Forward Foreign Currency Contracts	(0.75)	(1.97)
Hedged Forward Foreign Currency Contracts	2.10	1.48
Securities Sold Short	(7.80)	(3.83)
Other Current Assets & Liabilities	(11.16)	(25.57)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES AUSTRALIA				Sands China Ltd. 5.375% due 08/08/2025 \$	500 \$		0.06	GERMANY CORPORATE BONDS & NOTES			
NON-AGENCY MORTGAGE-B	ACKED SEC	URITIES		5.650% due 08/08/2028 Suci Second Investment Co.	900	893		Deutsche Bank AG 0.050% due 20/11/2024	€ 4,900 \$	\$ 5,247	0.65
RESIMAC Bastille Trust 6.390% due 05/09/2057	\$ 68 \$	68	0.01	6.000% due 25/10/2028 U.S. Capital Funding Ltd.	1,500	1,587		1.375% due 03/09/2026 1.375% due 17/02/2032	3,400 1,500	3,600 1,364	0.45 0.17
SOVEREIGN ISSUES				6.389% due 01/08/2034	66 _	7,354	0.01	1.625% due 20/01/2027 1.750% due 19/11/2030	1,600 1,000		0.12
	UD 12,200	7,661		Total Cayman Islands		21,997	2.75	3.729% due 14/01/2032 (f) 3.961% due 26/11/2025	\$ 300 900		0.03 0.11
1.000% due 21/12/2030 1.000% due 21/11/2031	1,100 1,200	661	0.08 0.08	CHINA				Kreditanstalt fuer Wiederaufbau 5.000% due 19/03/2024 AU		68	0.01
1.250% due 21/05/2032 1.750% due 21/06/2051	900 1,300	524	0.06	SOVEREIGN ISSUES China Development Bank				Landwirtschaftliche Rentenbank 5.375% due 23/04/2024 NZ	D 1,100	696	0.09
2.500% due 21/05/2030 4.500% due 21/04/2033	800 6,300 _	4,485			1,580	234	0.03	Total Germany	- 1,100	14,735	
Total Australia	-	14,960 15,028		2.370% due 20/01/2027	25,000 49,740	3,529 21,156		HUNGARY			
BELGIUM	_	13,020	1.00		13,300 1,100	1,925		SOVEREIGN ISSUES Hungary Government Internation	aal Pond		
CORPORATE BONDS & NOTE:	S			3.530% due 18/10/2051	29,100	4,591	0.57	5.000% due 22/02/2027	€ 200 \$ 1,000	231 1,069	0.03
KBC Group NV 5.796% due 19/01/2029	\$ 800	814	0.10	Total China	_	31,600	3.95	Magyar Export-Import Bank	. ,	•	
CANADA	+ 000_	011	0110	DENMARK CORPORATE BONDS & NOTES				6.000% due 16/05/2029 Total Hungary	€ 700_	2,123	0.10
CORPORATE BONDS & NOTE	S			Jyske Realkredit A/S	20.202	4.200	٥.	IRELAND	_		
Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	€ 800	845	0.10	1.500% due 01/10/2037	39,383		0.00	ASSET-BACKED SECURITIES			
SOVEREIGN ISSUES				1.500% due 01/07/2050 1.500% due 01/10/2050	0 0	0	0.00	Accunia European CLO DAC 4.915% due 15/07/2030	487	537	0.07
Canada Government Internation 1.750% due 01/12/2053	onal Bond AD 1,050	598	0.07	1.500% due 01/10/2053 2.000% due 01/10/2047	2,081 0		0.03	Armada Euro CLO DAC 4.685% due 15/07/2031	796	870	0.11
2.000% due 01/12/2051 2.750% due 01/12/2033	650 7,700		0.05		25,079	2,778		Aurium CLO DAC 4.695% due 16/01/2031	2,095	2,289	0.29
2.750% due 01/12/2048	400		0.04	1.500% due 01/10/2037 1.500% due 01/10/2050	0	0	0.00	Black Diamond CLO DAC 4.982% due 15/05/2032		2,558	
Canadian Government Real Re 1.500% due 01/12/2044 (d)	960	721	0.09	1.500% due 01/10/2053 2.000% due 01/10/2047	5,875 0	0	0.09	BNPP AM Euro CLO DAC	2,345	•	
Ontario Teachers' Finance Trus 0.900% due 20/05/2041	€ 700		0.07	2.500% due 01/10/2047 Nykredit Realkredit A/S	0	0	0.00	4.822% due 22/07/2032 Cairn CLO DAC	2,200	2,399	0.30
1.850% due 03/05/2032 Province of Ontario	3,300	3,330	0.42	1.000% due 01/04/2024 1.000% due 01/10/2050	7,300 37,191	1,075 4,315		4.552% due 30/04/2031 4.745% due 15/10/2031	1,514 849	1,653 923	0.21
0.010% due 25/11/2030	2,300 _	2,109 13,893		1.500% due 01/10/2037 1.500% due 01/10/2050	0		0.00	Carlyle Euro CLO DAC 4.665% due 15/01/2031	1,487	1,627	0.20
Total Canada	_	14,738		1.500% due 01/10/2053 2.000% due 01/10/2047	23,076 0	2,671 0	0.33	Carlyle Global Market Strategies			
CAYMAN ISLANDS				2.000% due 01/10/2050 2.500% due 01/10/2036	0		0.00	Dryden Euro CLO DAC		,	
ASSET-BACKED SECURITIES Apidos CLO				2.500% due 01/10/2047 Realkredit Danmark A/S	0	0	0.00	4.625% due 15/04/2033 4.862% due 15/05/2034	1,194 1,198	1,299 1,303	
6.687% due 20/04/2031	\$ 2,270	2,270	0.28		13,260 0	1,538 0	0.19	GoldenTree Loan Management E 4.893% due 20/01/2032	2,000	2,187	0.27
BlueMountain CLO Ltd. 6.735% due 15/07/2031	1,981	1,979	0.25	2.000% due 01/10/2053 2.500% due 01/04/2036	0	0	0.00	Griffith Park CLO DAC 4.704% due 21/11/2031	996	1,083	0.13
Catamaran CLO Ltd. 6.774% due 22/04/2030	1,755	1,755	0.22	2.500% due 01/04/2047 Total Denmark	0 _		0.00	Harvest CLO DAC 4.673% due 20/10/2031	984	1,071	
CBAM Ltd. 6.684% due 17/04/2031	1,905	1,902	0.24	FRANCE	_	17,712	2.21	4.725% due 15/07/2031 4.815% due 15/01/2032	2,100 2,100	2,287 2,290	0.29
Regatta Funding Ltd. 6.914% due 17/10/2030	834		0.10	CORPORATE BONDS & NOTES				Jubilee CLO DAC			
TIAA CLO Ltd.				Societe Generale S.A. 1.488% due 14/12/2026 \$	700	6/15	0.08	4.565% due 15/04/2030 4.615% due 15/04/2031	1,100 800	1,205 864	0.15
6.877% due 20/07/2031 Venture CLO Ltd.	2,102	2,102		2.797% due 19/01/2028 3.337% due 21/01/2033	700 700 2,100		0.08	Laurelin DAC 4.713% due 20/10/2031	1,995	2,182	0.27
6.535% due 15/04/2027 6.727% due 20/07/2030	140 2,249	139 2,248	0.02 0.28	3.337 /0 duc 21/01/2033	2,100	3,058		Madison Park Euro Funding DAC 4.765% due 15/07/2032	2,200	2,397	0.30
Voya CLO Ltd. 6.865% due 15/10/2030	1,415	1,414	0.18	SOVEREIGN ISSUES				Oak Hill European Credit Partner 4.733% due 20/10/2031		2,397	
		14,643		Agence Francaise de Developpem 1.125% due 02/03/2037 €	ent 2,900	2,526	0.32	Sculptor European CLO DAC			
CORPORATE BONDS & NOTE:	S			France Government International 0.500% due 25/05/2072	Bond 900		0.05	4.755% due 14/01/2032 Segovia European CLO DAC	2,100	2,287	
Gaci First Investment Co. 4.750% due 14/02/2030	1,400	1,402		0.750% due 25/05/2052	8,100 11,500	5,132 10,511	0.64	4.873% due 20/07/2032 Toro European CLO DAC	2,000	2,181	0.27
4.875% due 14/02/2035 5.125% due 14/02/2053	1,500 700	1,468 636	0.18 0.08	3.250% due 25/05/2045	200 _	231	0.03	4.812% due 15/02/2034	2,200 _	2,397 42,353	
KSA Sukuk Ltd. 5.268% due 25/10/2028	600	624	0.08	Total France	_	18,817 21,875				72,333	3.23
QNB Finance Ltd. 1.375% due 26/01/2026	200		0.02		_						
1.575 /0 due 20/01/2020	200	100	0.02								

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION	C	PAR (000S)		% OF NET ASSETS
CORPORATE BONDS & NOTES AerCap Ireland Capital DAC 1.650% due 29/10/2024 \$ 1.750% due 29/10/2024 AIB Group PLC	500 \$ 500		0.06 0.06	NON-AGENCY MORTGAGE-BACK Miravet SARL 4.806% due 26/05/2065 € Total Luxembourg	839 \$			4.250% due 14/02/2043 4.875% due 04/10/2033 5.500% due 16/11/2027 5.500% due 04/04/2053 Total Poland	€ \$	200 \$ 500 200 400	233 508 208 418 2,404	0.06 0.03 0.05
5.250% due 23/10/2031 €	2,000 _	2,390 3,356		MALAYSIA CORPORATE BONDS & NOTES				PORTUGAL				
Total Ireland	_	45,709	5.71	Petronas Capital Ltd. 2.480% due 28/01/2032 \$	400	342	0.04	CORPORATE BONDS & N Banco Espirito Santo S.A.	OTES			
ISRAEL SOVEREIGN ISSUES Israel Government International E 2.000% due 31/03/2027 ILS 4.500% due 17/01/2033 \$	Bond 7,600 500	2,006 476	0.25	3.500% due 21/04/2030 4.550% due 21/04/2050 4.800% due 21/04/2060	400 300 300 	376 276	0.05 0.03 0.04	4.000% due 21/01/2019 ^ 4.750% due 15/01/2018 ^ Total Portugal	€	400 700	121 213 334	0.03
5.000% due 30/10/2026	7,200 _	8,140 10,622		SOVEREIGN ISSUES Malaysia Government Internationa 3.519% due 20/04/2028 MYR 4 Total Malaysia		9,652 10,931		QATAR CORPORATE BONDS & N QatarEnergy				
CORPORATE BONDS & NOTES				MEXICO		10/55	1137	2.250% due 12/07/2031	\$	400 _	341	0.04
AMCO - Asset Management Co. S 4.625% due 06/02/2027 Banca Monte dei Paschi di Siena S	1,100	1,250	0.16	SOVEREIGN ISSUES Mexico Government International	Bond			ROMANIA SOVEREIGN ISSUES	ı:			
0.875% due 08/10/2027 2.000% due 29/01/2024 2.625% due 28/04/2025 6.750% due 05/09/2027	200 2,200 100 700	2,427 108	0.03 0.30 0.01 0.10	4.000% due 15/03/2115 € MULTINATIONAL CORPORATE BONDS & NOTES	400 _	343	0.04	Romania Government Inte 1.375% due 02/12/2029 1.750% due 13/07/2030 2.000% due 28/01/2032 2.000% due 14/04/2033	ernationa €	630 1,000 600 700	575 896 514 581	0.11 0.06
Intesa Sanpaolo SpA 5.125% due 29/08/2031	1,000 _	1,180 5,981	0.15 0.75	Preferred Term Securities Ltd. 6.039% due 23/06/2035 \$ NETHERLANDS	764 _	733	0.09	2.124% due 16/07/2031 2.625% due 02/12/2040 2.875% due 13/04/2042 3.750% due 07/02/2034		400 600 800 800	353 447 600 763	0.06 0.08 0.10
Cassa Depositi e Prestiti SpA				CORPORATE BONDS & NOTES Cooperatieve Rabobank UA				5.000% due 27/09/2026 Total Romania		1,700 _	1,931 6,660	
5.750% due 05/05/2026 \$ Italy Government International Bo 6.000% due 04/08/2028 £	1,100 ond 100 _	134	0.14	3.758% due 06/04/2033 CTP NV 0.625% due 27/09/2026 €	600 600	539 597	0.07	SAUDI ARABIA SOVEREIGN ISSUES				
Total Italy	_	1,233 7,214		0.875% due 20/01/2026 1.500% due 27/09/2031 ING Groep NV	900	518		Saudi Arabia Government 3.250% due 22/10/2030 4.750% due 18/01/2028 4.875% due 18/07/2033	\$	ional Boi 400 1,900 2,200	371 1,922 2,250	0.24
JAPAN CORPORATE BONDS & NOTES				2.125% due 23/05/2026	400 _	432 3,008		Total Saudi Arabia			4,543	
Sumitomo Mitsui Banking Corp. 0.409% due 07/11/2029 €	1,800	1,699	0.21	NON-AGENCY MORTGAGE-BACK	ED SEC	JRITIES		SERBIA SOVEREIGN ISSUES				
Sumitomo Mitsui Trust Bank Ltd. 0.010% due 15/10/2027	2,000 _	1,968 3,667		Jubilee Place BV 4.985% due 17/10/2057 Total Netherlands	826 _	915 3,923		Serbia Government Intern 1.000% due 23/09/2028 2.050% due 23/09/2036	ational E €	600 900		0.07 0.09
SOVEREIGN ISSUES Japan Government International I	Rond			NEW ZEALAND SOVEREIGN ISSUES				Total Serbia		_	1,255	0.16
0.005% due 01/03/2024 ¥ 6 0.005% due 01/04/2024 6	20,000 90,000 10,000	4,399 4,896 2,200	0.61	New Zealand Government Internat 1.500% due 15/05/2031 NZD		ond 681	0.08	SINGAPORE SOVEREIGN ISSUES Singapore Government In	ternation	al Rond		
0.005% due 01/10/2024 1,3 0.100% due 10/03/2028 (d) 1,0 0.500% due 20/03/2049 9 0.700% due 20/12/2048 1,1	20,000 39,952 76,000 88,000	9,368 7,753 5,372 6,913	0.97 0.67 0.87	NORWAY SOVEREIGN ISSUES Kommunalbanken A/S				2.250% due 01/08/2036 S 3.375% due 01/09/2033 Total Singapore		2,300 320	1,657 257 1,914	0.03
	60,000 10,000	3,712 5,130		1.900% due 19/01/2027 AUD Norway Government International 1.750% due 13/03/2025 NOK	Bond	1,018	0.13	SLOVENIA CORPORATE BONDS & N	OTES			
0.750% due 16/07/2025 \$	800 _	751 50,494	0.09 6.31	Total Norway		1,624		Nova Kreditna Banka Mar 1.875% due 27/01/2025	ibor d.d. €	700	770	0.10
Total Japan	_	54,161	6.77	PERU CORPORATE BONDS & NOTES				Nova Ljubljanska Banka d 3.400% due 05/02/2030	.d.	1,000 _		0.12
CORPORATE BONDS & NOTES				Banco de Credito del Peru S.A. 4.650% due 17/09/2024 PEN	2,400 _	630	0.08	Total Slovenia SOUTH KOREA		_	1,729	0.22
Aroundtown S.A. 0.000% due 16/07/2026 (b) € 0.375% due 15/04/2027	700 100		0.08	SOVEREIGN ISSUES Peru Government International Bot		26	0.00	SOVEREIGN ISSUES South Korea Government				0.45
CPI Property Group S.A. 2.750% due 12/05/2026 Cromwell Ereit Lux Finco SARL	2,100	1,942	0.24	6.150% due 12/08/2032 Total Peru	100 _		0.00	1.375% due 10/12/2029 KI 1.500% due 10/12/2030 2.000% due 10/06/2031	1,62 1,76	2,130 9,360	1,290 1,129 1,267	0.14 0.16
2.125% due 19/11/2025 Logicor Financing SARL 0.625% due 17/11/2025	500 1,400 _	522 1,444 4,648		POLAND SOVEREIGN ISSUES Poland Government International I		1.027	0.12	2.125% due 10/06/2027 2.375% due 10/12/2027 2.375% due 10/12/2028 2.625% due 10/06/2028	2,09 2,48 13,77 7,89	5,000 0,000 6,070 1,650	1,571 1,870 10,322 5,998	0.20 0.23 1.29 0.75
	_	7,040	0.50	3.875% due 14/02/2033 €	900	1,037	0.13	3.250% due 10/03/2028	1,47	2,700	1,158	0.13

12-12-15-16-16-16-16-16-16-16-16-16-16-16-16-16-		DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Section Continue		3.250% due 10/09/2042	1	746,990 10,509,430	589 8,820	0.07 1.10	4.583% due 19/06/2029				5.710% due 25/10/2036	\$ 1,960 \$		
SECTION Confidence Confid				2,480,000 _			0.125% due 12/11/2025 Santander UK Group Holdings F	PLC	,		Merrill Lynch Mortgage Investor 5.630% due 25/09/2037	s Trust	1	0.00
CORPORATE BONDOS & NOTES 100 105 col 1			ITIES				Standard Chartered PLC 1.822% due 23/11/2025	\$ 1,800	1,734	0.22	Morgan Stanley ABS Capital, Inc 5.570% due 25/11/2036	. Trust 1,099	625	0.08
Response Samuration S.A. 1,299		0.270% due 20/07/2031			207	0.02	TP ICAP Finance PLC	•	,		New Century Home Equity Loan	Trust		
Component Engine Floor 1.00 1.066 1.04 1.025 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.01 1.028 1.		Banco Santander S.A.			185	0.02	NON-AGENCY MORTGAGE-BA	CKED SEC		2.25	5.610% due 25/01/2037	549		
SOVEREION ISSUES		6.607% due 07/11/2028		1,000 _			6.000% due 17/06/2058	1,011	1,283	0.16	6.130% due 25/11/2035	16		0.00
Agoing diversimal teleprotein lateral board and provided the 260/2003 \$ 2,00 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.23 0.00 0.00				et el e el e			6.289% due 13/06/2045		493	0.06	5.590% due 25/12/2036			0.00
1.4590 db at 31/10/2017 2.00		4.220% due 26/04/2035	€	400	454	0.06	6.420% due 15/09/2059		2,580	0.32	6.481% due 25/11/2042	250	250	0.03
Section Corporate Bonds & Notes Corpor		1.450% due 31/10/2071 1.900% due 31/10/2052	nation	2,200 300	230	0.03	5.989% due 15/12/2049 Newgate Funding PLC				5.875% due 25/12/2036 5.970% due 25/11/2036	2,022	1,903	0.24
Suppart Supp			£		671	0.09	Polaris PLC				Structured Asset Securities Corp	. Mortgag	ge Loan T	rust
SUPRANATIONAL CORPORATE BONDS & NOTES		Total Spain		-			Ripon Mortgages PLC		,		Texas Natural Gas Securitization	Finance	Corp.	
	ı						RMAC PLC	•	,		Wells Fargo Home Equity Asset-	Backed Se	ecurities 1	Γrust
SWEDEN CORPORATE BONDS & NOTES EQT AB 2.375% due 6604/2028 € 700 732 0.09 SWITZERLAND CORPORATE BONDS & NOTES CORPORATE BONDS & NOTES CORPORATE BONDS & NOTES SOVEREIGN ISSUES Thailand Government International Bond 3.399% due 1704/2026 750 741 0.09 4.559% due 1601/2020 2 6 600 765 0.10 0.016% due 1501/2020 2 6 600 765 0.10 0.016% due 1501/2020 3 \$ 0.00 Total Sovitzerland SOVEREIGN ISSUES Thailand Government International Bond 3.399% due 1706/2023 \$ 1.00 Total United Kingdom SOVEREIGN ISSUES Thailand Government International Bond 3.399% due 1706/2023 \$ 1.00 Total United Sovernment International Bond 3.399% due 1706/2023 \$ 1.00 Total United Sovernment International Bond 3.399% due 1706/2023 \$ 1.00 Total United Kingdom SOVEREIGN ISSUES Thailand Government International Bond 3.399% due 1706/2023 \$ 1.00 Total United Kingdom SOVEREIGN ISSUES Thailand Government International Bond 3.399% due 1706/2023 \$ 1.00 Total United Kingdom SOVEREIGN ISSUES Thought Average Sovernment International Bond 3.399% due 1706/2023 \$ 1.00 Total United Kingdom SOVEREIGN ISSUES Total U							Stratton Mortgage Funding PLC		,		3.013 /0 duc 23/01/203/	-		
CORPORATE BONDS & NOTES 1,400 1,376 0.17 2,277 0.48 0.571% doe 2007/2045 2,313 2,727 0.48 0.48 0.571% doe 2007/2045 2,313 2,727 0.48			AUD	1,300 _	843	0.11	6.121% due 20/07/2060	2,063						
SWITZERLAND CORPORATE BONDS & NOTES		CORPORATE BONDS &	NOTE	S			6.365% due 20/10/2051 6.571% due 20/07/2045	855			2.950% due 15/01/2025 3.800% due 15/08/2029			
SWITZERLAND CORPORATE BONDS & NOTES CORPORATE BONDS & NOTES CORPORATE BONDS & NOTES			€	700 _	732	0.09		961			1.949% due 27/10/2026			
Credit Suisse AG 3.625% due 0909/2024 \$ 500 493 0.05 0.07			NOTE	S			COVEREIGNISCHE	-	25,473	3.18	Charter Communications Operat	ing LLC		
UNITED ARAB EMIRATES CORPORATE BONDS & NOTES MDGH GMTN RSC Ltd. 5.500% due 23/01/20051 3,500 2,378 0,30 1.750% due 23/01/2054 1,00 1.750% due 25/01/2034 1,700 1.750% due 25/01/2034 1,700 1.750% due 25/01/2034 1,700 1.750% due 27/01/2044 1,700 1.750% due 27/01/2045 750 1.750% due 27/01/2044 1,700 1.750% due 27/01/2007 1,100 1.134 0,14 6.4378% due 15/01/2020 1,100 1.134 0,14 6.4478% due 11/08/2028 1,100 1.143 0,14 7.750% due 15/01/2020 1,00 9.016% due 15/11/2033 \$ 1,300 1.599 0.20 WINTED STATES THAILAND SOVEREIGN ISSUES Thailand Government International Bond 3.390% due 17/06/2037 THB 121,650 3.390% due 17/06/2037 THB 121,650 3.770 0.47 UNITED ARAB EMIRATES CORPORATE BONDS & NOTES Barclays PLC 4.375% due 12/01/2026 200 197 0.02 6.224% due 09/05/2034 2,300 2,387 0.02 1.770 due 25/01/2036 1,100 1.172 0.47 Haleon UK Capital PLC 4.375% due 12/01/2026 200 197 0.02 6.224% due 09/05/2034 2,300 2,387 0.02 1.172 0.47 HBBC Holdings PLC 4.251% due 24/01/2027 2,300 2,114 0.05 4.250% due 23/01/2036 1,500 1.770 0.1 1.500% due 31/07/2053 1,500 1.770% due 25/01/2036 1,500 1.770 0.2 2.748% due 14/06/2024 £ 600 2.748% due 14/06/2024 £ 600 2.748% due 14/06/2024 £ 600 2.748% due 14/06/2028 £ 100 2.748% due 16/06/2028 £ 100 2.748% due 14/06/2028 £ 100 2.748% due 14/06/2028 £ 100 2.748% due 14/06/2028 £ 100 2.			\$	500	493	0.06	United Kingdom Gilt	2 700	1 520	n 19	5.125% due 01/07/2049	700	569	0.07
4.288% due 12/03/2026 400 394 0.05 4.550% due 17/04/2026 750 741 0.09 6.327% due 22/11/2027 1,100 1,134 0.14 6.373% due 15/07/2026 1,250 1,265 0.16 6.442% due 11/08/2028 1,100 1,134 0.14 7.750% due 10/03/2029 € 600 765 0.10 9.016% due 15/11/2033 \$ 1,300 1,599 0.20 Total WhiteD STATES ***INALIAND*** ***INALIAND*** ***INALIAND*** ***SOVEREIGN ISSUES** ***Thailand Government International Bond 3,390% due 17/06/2037 THB 121,650 3,777 0.47 ***UNITED ARAB EMIRATES** ***CORPORATE BONDS & NOTES** ***MDGH GMTN RSC Ltd.** 5.500% due 28/04/2033 \$ 500 531 0.07 ***UNITED KINGDOM** ***Corporate Bondos & NoTEs** ***Barclays PLC** ***4.375% due 12/01/2026		3.869% due 12/01/2029		,			1.250% due 31/07/2051	3,500	2,378	0.30	3.290% due 17/03/2026 (f)	'	,	
6.373% due 12/12/2027 1,100 1,134 0.14 6.373% due 15/07/2026 1,250 1,250 1,250 1,250 1.00 1,143 0.14 7.750% due 11/08/2028 1,100 1,159 0.00 1,599		4.488% due 12/05/2026		400	394	0.05	1.750% due 22/01/2049	2,200	1,775 1,910	0.22 0.24			168	0.02
6.424% due 11/08/2028 1,100 1,143 0.14 7.750% due 01/03/2029 € 600 7.750 0.10 1,172 0.15 0.10 1,173 0.14 7.750% due 01/03/2029 € 600 7.750 0.10 1,173 0.14 7.750% due 01/03/2029 € 600 1,1599 0.20 1,100 0.20 1,100 0.20 1,100 0.14 6,170% due 25/10/2031 \$ 2 2 0.00 6,170% due 0.00 0.10 0.14 6,170% due 25/10/2031 \$ 2 2 0.00 6,170% due 0.00 0.10 0.14 6,170% due 25/10/2031 \$ 2 2 0.00 6,170% due 0.00 0.10 0.14 6,170% due 25/10/2031 \$ 2 0 0.00 0.10 0.14 6,170% due 25/10/2036 2,066 2,020 0.25 0.10 0.10 0.14 6,170% due 25/10/2036 2,066 2,020 0.25 0.10 0.10 0.14 6,170% due 25/10/2036 1,691 0.10 0.14 6,170% due 25/10/2036 1,691 0.10 0.10 0.10 0.10 0.10 0.10 0.10 0.		6.327% due 22/12/2027		1,100	1,134	0.14	4.250% due 07/12/2040	1,700				200	159	0.02
9.016% due 15/11/2033 \$ 1,300		6.442% due 11/08/2028	£	1,100	1,143	0.14	Total United Kingdom	-			2.748% due 14/06/2024			
THAILAND SOVEREIGN ISSUES Thailand Government International Bond 3.390% due 17/06/2037 THB 121,650 3,777 0.47 Bear Stearns Asset-Backed Funding Certificates Trust 6.170% due 25/06/2034 89 87 0.01 Bear Stearns Asset-Backed Securities Trust 6.085% due 25/02/2036 2,066 2,020 0.25 CORPORATE BONDS & NOTES MDGH GMTN RSC Ltd. 5.500% due 28/04/2033 \$ 500 531 0.07 COUNTYWIDE ASSET-Backed Certificates Trust 6.085% due 25/12/2036 10 7 0.00 COUNTYWIDE ASSET-Backed Certificates Trust 5.500% due 28/04/2033 \$ 500 531 0.07 COUNTYWIDE ASSET-Backed Certificates Trust 5.500% due 28/04/2033 \$ 500 531 0.07 COUNTYWIDE ASSET-Backed Certificates Trust 5.500% due 28/04/2033 \$ 500 531 0.07 COUNTYWIDE ASSET-Backed Certificates Trust 5.610% due 25/12/2036 10 7 0.00 COUNTYWIDE ASSET-Backed Certificates Trust 5.610% due 25/06/2037 1,173 1,083 0.14 CORPORATE BONDS & NOTES Barclasy PLC 4.375% due 12/01/2026 200 197 0.02 4.375% due 12/01/2026 200 197 0.02 6.224% due 09/05/2034 2,300 2,387 0.30 Balleon UK Capital PLC 3.125% due 24/03/2025 1,200 1,172 0.15 Based Trust 4.652% due 25/03/2035 1,566 1,527 0.19 Long Beach Mortgage Loan Trust 5.770% due 15/03/2046 300 231 0.03		9.016% due 15/11/2033			1,599	0.20								
Sovereign Issues Sovereign I				_	5,055	1.15	Amortizing Residential Collater					600	545	0.07
3.390% due 17/06/2037 THB 121,650 3,777 0.47 UNITED ARAB EMIRATES Corporate Bonds & Notes S.790% due 25/12/2036 1,691 945 0.12 5,625% due 24/01/2013 6,000 1 0.00 1,000		SOVEREIGN ISSUES					Asset-Backed Funding Certifica	tes Trust				€ 1,000	1,106	0.14
Citigroup Mortgage Loan Trust 0.000% due 16/11/2009 \(^{\)} 700 1 0.00 \\ MDGH GMTN RSC Ltd. 5.500% due 28/04/2033 \(^{\)} 500 531 0.07 5.790% due 25/12/2036 1,691 945 0.12 5.625% due 24/01/2013 \(^{\)} 600 1 0.00 \\ MDGH GMTN RSC Ltd. 5.500% due 28/04/2033 \(^{\)} 500 531 0.07 5.610% due 25/12/2036 10 7 0.00 7.875% due 08/05/2018 \(^{\)} \(^{\)} \) 1 0.00 1 0.00 \\ UNITED KINGDOM CORPORATE BONDS & NOTES Sarclays PLC 4.375% due 12/01/2026 200 197 0.02 5.610% due 25/07/2037 338 308 0.04 2.630% due 18/02/2026 \$1,300 1,259 0.16 \\ Aleen UK Capital PLC 3.125% due 24/03/2025 1,200 1,172 0.15 Backed Trust 4.652% due 25/03/2035 1,566 1,527 0.19 1,506 due 01/03/2026 100 95 0.01 \\ Alse Choldings PLC 2.51% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 3.950% due 01/12/2047 100 73 0.01 \\ Alse Choldings PLC 2.51% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 3.950% due 01/12/2047 100 73 0.01 \\ Alse Choldings PLC 2.51% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 4.250% due 15/03/2046 300 231 0.03 \\ Alse Choldings PLC 2.51% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 4.250% due 15/03/2046 300 231 0.03 \\ Alse Choldings PLC 2.51% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 4.250% due 15/03/2046 300 231 0.03 \\ Alse Choldings PLC 2.51% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 4.250% due 15/03/2046 300 231 0.03 \\ Alse Choldings PLC 2.51% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 4.250% due 15/03/2046 300 231 0.03 \\ Alse Choldings PLC 2.51% due 22/11/2027 2.300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 4.250% due 15/03/2046 300 231 0.03 \\ Alse Choldings PLC 2.51% due 22/11/2027 2.300 2,112 0.26 2.710 0.20 2.710 0.20 2.710 0.20 2.710 0.20 2.710 0.20					3,777	0.47	Bear Stearns Asset-Backed Secu	urities Trus	st			\$ 1,800	1,744	0.22
Countrywide Asset-Backed Certificates 5.500% due 28/04/2033 5.00 531 0.07 5.500% due 28/04/2033 5.00 531 0.07 5.500% due 28/04/2033 5.00 531 0.07 5.500% due 28/04/2033 5.00 5.500% due 25/12/2036 10 7 0.00 7.875% due 08/05/2018 5.1,800 11 0.00				ς			Citigroup Mortgage Loan Trust	•			0.000% due 16/11/2009 ^			
Countrywide Asset-Backed Certificates Trust Morgan Stanley 2.630% due 18/02/2026 \$ 1,300 1,259 0.16 CORPORATE BONDS & NOTES Barclays PLC Credit Suisse First Boston Mortgage Securities Corp. 4.125% due 30/04/2028 400 369 0.05 6.224% due 09/05/2034 2,300 2,387 0.30 IndyMac Home Equity Mortgage Loan Asset-Backed Certificates Trust 2.100% due 18/02/2026 4.125% due 30/04/2028 400 369 0.05 4.375% due 12/01/2026 200 197 0.02 <td></td> <td>MDGH GMTN RSC Ltd.</td> <td></td> <td></td> <td>531</td> <td>0.07</td> <td>Countrywide Asset-Backed Cert</td> <td>tificates</td> <td></td> <td></td> <td>6.200% due 26/09/2014 ^</td> <td>1,400</td> <td>3</td> <td>0.00</td>		MDGH GMTN RSC Ltd.			531	0.07	Countrywide Asset-Backed Cert	tificates			6.200% due 26/09/2014 ^	1,400	3	0.00
Barclays PLC 4.375% due 12/01/2026 200 197 0.02 6.224% due 09/05/2034 2,300 2,387 0.30 Haleon UK Capital PLC 3.125% due 24/03/2025 1,200 1,172 0.15 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC Holdings PLC 2.251% due 22/11/2027 2,300 2,112 0.26 1.005 HSBC HOLDING HORDING HOR			•	300	331		Countrywide Asset-Backed Cert 5.610% due 25/06/2037	1,173	ust 1,083	0.14	2.630% due 18/02/2026	\$ 1,300	1,259	0.16
4.375% due 12/01/2026 6.224% due 09/05/2034 2,300 2,387 0.30 Haleon UK Capital PLC 3.125% due 24/03/2025 1,200 1,172 2.51% due 22/11/2027 2,300 2,312 0.26 1,200 1,172 0.15 1,702 0.15 1,702 0.15 1,702 0.15 1,702 0.15 1,702 0.15 1,702 0.15 1,703 0.10 1,702 0.15 1,703 0.10 1,703 0.10 1,703 0.10 1,704 0.10 0.10 0.10 0.00 0.01 0.00			NOTE	S			Credit Suisse First Boston Mort					400	369	0.05
Haleon UK Capital PLC 3.125% due 24/03/2025 1,200 1,172 0.15 HSBC Holdings PLC 2.950% due 01/03/2026 100 95 0.01 4.652% due 25/03/2035 1,566 1,527 0.19 5.770% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 5.770% due 22/11/2027 2,300 2,112 0.26 5.770% due 22/11/2027 2,300 2,112 0.26 5.770% due 22/11/2027 2,300 2,112 0.26 5.770% due 25/05/2036 1,094 589 0.07 5.770% due 25/05/2036 1,094 589 0.07 5.770% due 25/05/2036 3,005 231 0.03		4.375% due 12/01/2026						1 e Loan Ass		0.00	2.100% due 01/08/2027			
HSBC Holdings PLC 2.251% due 22/11/2027 2.300 2.112 2.300 2.112 2.300 2.112 2.300 2.112 2.300 3.950% due 25/05/2036 1,094 5.770% due 25/05/2036 1,094 5.89 3.950% due 01/12/2047 4.250% due 15/03/2046 300 231 0.03		Haleon UK Capital PLC			,		Backed Trust			0.19	3.150% due 01/01/2026	100	96	0.01
2.0040/ 24/0F/2022 2.200 4.020 0.22 Massachusetts Educational Financian Authority		HSBC Holdings PLC							589	0.07	3.950% due 01/12/2047	100	73	0.01
2.804% due 24/05/2032 2,200 1,838 0.23		2.804% due 24/05/2032		2,200	1,838	0.23				0.01	4.300% due 15/03/2045	100	78	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Penske Truck Leasing Co. LP 3.950% due 10/03/2025	\$ 1,500 \$	1,474	0.19	Deutsche ALT-B Securities Mortga 5.570% due 25/10/2036	ge Loan Tı 3 \$		0.00	Washington Mutual Mortga Certificates Trust	ge Pass-Throu	ıgh	
Southern California Edison Co.	\$ 1,500 \$	1,474	0.16	Downey Savings & Loan Association			0.00	5.952% due 25/07/2046	\$ 76 \$	46	0.01
6.266% due 01/04/2024	500	500	0.06	Loan Trust 5.990% due 19/08/2045	47	40	0.01		_	18,381	2.30
WEA Finance LLC 3.750% due 17/09/2024	600	589	0.07	6.110% due 19/07/2045	3		0.00	U.S. GOVERNMENT AGENC	IES		
Wells Fargo & Co.				First Horizon Mortgage Pass-Throu		0	0.00	Fannie Mae	202		
3.908% due 25/04/2026 4.897% due 25/07/2033	800 1,600		0.10 0.20	5.464% due 25/08/2035 GreenPoint Mortgage Funding Tru	13 st	9	0.00	2.944% due 25/07/2039 3.000% due 01/03/2060	323 727	294 641	0.04
	_	21,431		6.010% due 25/11/2045	9	8	0.00	3.500% due 01/01/2059 5.563% due 25/03/2034	1,629 2	1,480 2	0.19
LOAN PARTICIPATIONS AND A	ASSIGNMEN	ITS		GSR Mortgage Loan Trust 6.780% due 25/03/2033	3	2	0.00	5.593% due 25/08/2034	2	2	0.00
CenturyLink, Inc.				HarborView Mortgage Loan Trust				5.620% due 01/12/2034 5.765% due 25/03/2036	9 3	9	0.00
7.720% due 15/03/2027	812	563	0.07	5.862% due 19/12/2036 7.012% due 19/10/2035	115 376		0.01	5.852% due 25/06/2036	17 35	16 34	0.00
MUNICIPAL BONDS & NOTES				Impac CMB Trust				5.952% due 25/10/2040 6.000% due 25/04/2043 -			
Golden State, California Tobacc	o Securitiza	tion Co	rp.	6.470% due 25/07/2033 IndyMac Mortgage Loan Trust	0	0	0.00	25/07/2044 6.021% due 01/11/2034	76 38	76 39	0.01
Revenue Notes, Series 2021 2.158% due 01/06/2026	900	840	0.10	3.478% due 25/03/2036	480		0.04	6.129% due 01/09/2044	37	35	0.00
NON-AGENCY MORTGAGE-BA	CKED SECU	RITIES		4.699% due 25/12/2034	8	7	0.00	Freddie Mac 0.000% due 15/01/2038 (a)	254	13	0.00
Adjustable Rate Mortgage Trus				JPMorgan Alternative Loan Trust 5.500% due 25/11/2036	2		0.00	5.334% due 15/01/2038	254	250	0.03
4.820% due 25/09/2035	11	9	0.00	5.950% due 25/10/2036	243	216	0.03	6.021% due 01/09/2035 6.053% due 15/12/2037 -	1	1	0.00
American Home Mortgage Asse 5.660% due 25/05/2046	ets Trust 182	151	0.02	JPMorgan Mortgage Trust 3.750% due 27/07/2037	157	144	0.02	15/07/2040 6.212% due 25/10/2044 -	111	111	0.01
5.952% due 25/10/2046	843		0.07	4.704% due 25/02/2036 4.735% due 25/11/2033	85 4		0.01	25/02/2045	159	146	0.02
Banc of America Funding Trust 4.443% due 20/10/2046	78	64	0.01	Madison Avenue Mortgage Trust	7	7	0.00	6.452% due 25/05/2043 Ginnie Mae	18	19	0.00
5.061% due 20/01/2047	34	29	0.00	3.555% due 10/09/2035	868	782	0.10	3.000% due 20/07/2046 -			
5.792% due 20/02/2047 Bear Stearns Adjustable Rate M	632 Iortgage Tru		0.07	MASTR Alternative Loan Trust 5.870% due 25/03/2036	87	10	0.00	20/05/2047 Ginnie Mae, TBA	20	19	0.00
3.877% due 25/05/2047	123	111	0.01	Mellon Residential Funding Corp. I	Mortgage			3.000% due 01/02/2054	5,000	4,531	0.57
4.091% due 25/05/2034 4.393% due 25/08/2033	11 4	4	0.00	Pass-Through Trust 5.916% due 15/12/2030	8	8	0.00	Uniform Mortgage-Backed S 2.500% due 01/02/2051 -	Security		
5.611% due 25/10/2033	6	5	0.00	Merrill Lynch Alternative Note Ass				01/01/2052	2,689	2,292	0.29
Bear Stearns ALT-A Trust 4.492% due 25/11/2036	365	190	0.02	5.690% due 25/03/2037 Residential Accredit Loans, Inc. Tru	5,979 Ist	1,473	0.18	3.000% due 01/04/2043 - 01/06/2051	1,835	1,646	0.21
4.600% due 25/11/2035 4.730% due 25/09/2035	90 238	68	0.01 0.02	5.620% due 25/02/2047	164		0.01	3.500% due 01/10/2034 -	•	•	
Bear Stearns Structured Produc			0.02	5.770% due 25/06/2037 5.790% due 25/03/2047	277 676		0.03	01/07/2050 4.000% due 01/06/2050	1,405 676	1,322 646	0.17 0.08
3.993% due 26/12/2046	350	264	0.03	5.830% due 25/07/2036 5.830% due 25/06/2046	1,093 792		0.06	4.500% due 01/03/2053 5.500% due 01/06/2053	23,718 21.170	23,007 21,270	2.88 2.66
Chase Mortgage Finance Trust 4.523% due 25/07/2037	41	32	0.00	6.000% due 25/06/2036	344	265	0.03	Uniform Mortgage-Backed S	,	21,270	2.00
Citigroup Mortgage Loan Trust	222	106	0.00	6.270% due 25/10/2045 6.288% due 25/11/2037	62 672		0.01	4.000% due 01/01/2054 4.500% due 01/02/2054	29,100 18,300	27,532 17,752	3.44
4.523% due 25/09/2037 Citigroup Mortgage Loan Trust,	222 Inc	196	0.02	Residential Funding Mortgage Sec	urities, Inc	c. Trust		5.000% due 01/01/2054	36,400	36,019	4.50
5.252% due 25/08/2035	221		0.03	5.091% due 25/09/2035 6.500% due 25/03/2032	37 0		0.00	5.500% due 01/02/2054 6.000% due 01/02/2054	7,500 43,500	7,534 44,171	0.94 5.52
5.972% due 25/09/2035 Citigroup Mortgage Loan Trust,	15 Inc Mortga		0.00	Sequoia Mortgage Trust	-			6.500% due 01/02/2054	76,600	78,494	
Pass-Through Certificates				3.917% due 20/07/2037 6.172% due 20/07/2033	438 11		0.04		_	269,406	33.00
4.150% due 25/09/2035 CitiMortgage Alternative Loan	293 Trust	259	0.03	Structured Adjustable Rate Mortga	age Loan 1	Γrust		U.S. TREASURY OBLIGATIO	NS		
6.000% due 25/02/2037	1,813	1,524	0.19	6.478% due 25/02/2034 6.624% due 25/04/2034	10 6		0.00	U.S. Treasury Bonds 1.625% due 15/11/2050	400	239	0.03
Countrywide Alternative Loan T 4.174% due 25/02/2037	rust 100	87	0.01	Structured Asset Mortgage Investi		st		4.000% due 15/11/2052	200	197	0.03
5.250% due 25/06/2035	17	13	0.00	5.790% due 25/01/2037 5.850% due 25/07/2046	997 316		0.11	U.S. Treasury Inflation Prote 0.125% due 15/04/2025	cted Securitie 5,658	es (d) 5,456	0.68
5.652% due 20/02/2047 5.682% due 20/07/2046	691 167		0.07 0.02	5.890% due 25/05/2036	129	87	0.01	0.125% due 15/07/2031	2,985	2,655	0.33
5.820% due 25/05/2037	66	23	0.00	5.910% due 25/05/2036 6.050% due 19/07/2034	609 5		0.06	0.125% due 15/01/2032 0.250% due 15/01/2025	1,221 8,444	1,073 8,196	0.13 1.03
6.000% due 25/07/2037 6.250% due 25/08/2037	1,991 51		0.12 0.00	6.170% due 19/03/2034	2	2	0.00	0.500% due 15/01/2028 0.625% due 15/07/2032	6,611 424	6,258 387	0.78
6.500% due 25/06/2036 6.512% due 25/11/2035	152 55		0.01	Structured Asset Securities Corp. 5.750% due 25/01/2036	158	130	0.02	1.125% due 15/01/2033	5,474	5,183	0.65
7.010% due 25/11/2035	122	99	0.01	Structured Asset Securities Corp. N				1.750% due 15/01/2028 2.375% due 15/01/2025	587 1,469	584 1,458	0.07 0.18
7.052% due 25/11/2035 7.062% due 20/10/2035	22 1,085		0.00	5.760% due 25/10/2036 Thornburg Mortgage Securities Tro	445 ist	358	0.05	2.375% due 15/01/2027 2.500% due 15/01/2029	763 5,159	770 5,335	0.10
Countrywide Home Loan Mortg				6.815% due 25/06/2047	81	71	0.01	3.875% due 15/04/2029	1,684	1,857	
4.765% due 25/11/2034 5.930% due 25/05/2035	4 19		0.00	Wachovia Mortgage Loan Trust 1.850% due 25/01/2037	1,404	516	0.07	U.S. Treasury Notes 3.500% due 15/02/2033	600	582	0.07
6.000% due 25/02/2037 6.110% due 25/03/2035	893 90	425	0.05 0.01	WaMu Mortgage Pass-Through Ce	rtificates 1	Trust		5.500 /0 dac 15/02/2033		40,230	
6.130% due 25/02/2035	45	41	0.01	3.787% due 25/02/2037 3.834% due 25/06/2037	624 100		0.07	Total United States	_	371,735	46.45
6.230% due 25/09/2034 Countrywide Home Loan Reper	4 forming RFN		0.00	3.847% due 25/05/2037	333	284	0.04	SHORT-TERM INSTRUME	NTS		
5.810% due 25/06/2035	89		0.01	4.172% due 25/09/2036 4.335% due 27/02/2034	129 6	6	0.01	COMMERCIAL PAPER			
Deutsche ALT-A Securities Mort 5.710% due 25/08/2036	gage Loan T 363		0.04	4.379% due 25/03/2034 6.012% due 25/02/2046	1 181	1 159	0.00	AT+T, Inc.	2.750	2 715	0.24
	555	332		6.090% due 25/01/2045	13		0.00	5.700% due 19/03/2024	2,750 _	2,715	0.34

Schedule of Investments Global Bond Ex-US Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
HUNGARY TREASURY B	ILLS			(0.207)% due				INVESTMENT FUNDS			
10.900% due				05/02/2024 (b)(c)	¥ 3,164,000	\$ 22,446	2.81	COLLECTIVE INVESTMENT S	CHEMES		
04/01/2024 (b)(c)	HUF 1,356,000	\$ 3,917	0.49	(0.202)% due 13/02/2024 (b)(c)	4,100,000	29,087	3.63	PIMCO Select Funds plc -			
JAPAN TREASURY BILLS	5			(0.197)% due				PIMCO US Dollar			
(0.280)% due 09/01/2024 (b)(c)	¥ 4,173,000	29,600	3 70	22/01/2024 (b)(c) (0.193)% due	203,000	1,440	0.18	Short-Term Floating NAV Fund (e)	471,149 \$	4,695	0.59
(0.269)% due	+ 4,175,000	23,000	5.70	29/01/2024 (b)(c)	382,000	2,710	0.34	PIMCO Specialty Funds			
09/01/2024 (b)(c)	33,000	234	0.03	(0.189)% due 05/02/2024 (b)(c)	646.000	4,583	0.57	Ireland p.l.c PIMCO China		F 477	0.00
(0.260)% due	24.000	244	0.00	(0.188)% due	040,000	4,363	0.57	Bond Fund (e)	402,852	5,477	0.68
09/01/2024 (b)(c) (0.238)% due	34,000	241	0.03	11/03/2024 (b)(c)	3,949,000	28,020	3.50	Total Investment Funds	\$	10,172	1.27
15/01/2024 (b)(c)	1,001,000	7,101	0.89	(0.156)% due					_		
(0.218)% due		•		11/03/2024 (b)(c)	1,261,000	8,948	1.12				
15/01/2024 (b)(c)	289,000	2,050	0.26			166,007	20.75				
(0.216)% due 22/01/2024 (b)(c)	2,087,000	14,805	1.85	Total Short-Term Instrume	ents	172,639	21.58				
(0.211)% due 29/01/2024 (b)(c)	2,078,000	14,742	1.84	Total Transferable Secu	rities	\$ 962,952	120.34				

REP	URCH	ASE A	KGREEI	MENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised Bv	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 1,005	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (1,025)	\$ 1,005	\$ 1,005	0.13
Total Repurcha	ase Agreeme	ents				\$ (1,025)	\$ 1,005	\$ 1,005	0.13

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Type	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor March Futures	Long	03/2024	295	\$ 51	0.01
3-Month Euribor March Futures	Long	03/2025	295	265	0.03
3-Month Euribor March Lutures	Short	09/2024	590	(389)	(0.05)
3-Month SOFR December Futures	Long	03/2024	13	(60)	(0.01)
3-Month SOFR December Futures	Short	03/2024	600	(786)	(0.10)
3-Month SOFR June Futures	Short	09/2024	41	(6)	0.00
3-Month SOFR June Futures	Long	09/2025	151	226	0.03
3-Month SOFR March Futures	Long	06/2024	495	203	0.03
3-Month SOFR September Futures	Short	12/2024	153	(98)	(0.01)
3-Month SOFR September Futures	Long	12/2025	150	223	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	56	(41)	(0.01)
Australia Government 10-Year Bond March Futures	Short	03/2024	226	(510)	(0.06)
Canada Government 10-Year Bond March Futures	Long	03/2024	82	243	0.03
Euro-BTP Italy Government Bond March Futures	Long	03/2024	249	1,236	0.15
Euro-Bund 10-Year Bond March Futures	Long	03/2024	25	48	0.01
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	15	190	0.02
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	143	(640)	(0.08)
Euro-Schatz March Futures	Short	03/2024	5	(4)	0.00
Japan Government 10-Year Bond March Futures	Long	03/2024	18	174	0.02
U.S. Treasury 2-Year Note March Futures	Short	03/2024	47	(97)	(0.01)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	582	(1,573)	(0.20)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	306	(1,086)	(0.14)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	77	(438)	(0.05)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	3	28	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	9	(105)	(0.01)
United Kingdom Long Ğilt March Futures	Short	03/2024	261	(2,344)	(0.29)
				\$ (5,290)	(0.66)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (5,290)	(0.66)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT REFAULT CHARGON CORROBATE	COVEREIGN AND U.S. ANDRUGERAL ISSUES	CELL PROTECTION
CREDIT DEFAULT SWAPS ON CORPORATE.	. SOVEREIGN AND U.S. MUNICIPAL ISSUES	- SELL PROTECTION(1).

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount(3)	(Depreciation)	Net Assets
Ford Motor Credit Co. LLC	5.000%	20/12/2024	\$ 100	\$ (2)	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 10-Year Index CDX.IG-41 10-Year Index iTraxx Europe Main 40 10-Year Index	(1.000)% (1.000) (1.000)	20/06/2033 20/12/2033 20/12/2033	\$ 6,600 82,000 € 5,400	\$ (118) (928) (77)	(0.01) (0.12) (0.01)
				\$ (1,123)	(0.14)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-40 5-Year Index	1.000%	20/06/2028	\$ 1,000	\$ 6	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	117,400	843	0.11
				\$ 849	0.11

					\$ 849	0.11
INTEREST	RATE SWAPS					
Pay/						
Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	3.000%	17/06/2027	£ 21,900	\$ 52	0.01
Receive(4)	1-Day GBP-SONIO Compounded-OIS	3.000	17/06/2035	4,700	(10)	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	2,800	448	0.06
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	40,900	4,305	0.54
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	41,600	1,415	0.18
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	12,000	310	0.04
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.250	20/03/2029	INR 501,570	7	0.00
Pay ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2029	162,160	6	0.00
Receive ⁽⁴⁾	1-Day INR-MIBOR Compounded-OIS	6.500	20/03/2034	103,220	(7)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2026	¥ 970,000	1	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	10,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000	17/03/2031	610,000	(161)	(0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.050	15/12/2031	851,000	(101)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	19/06/2039	540,000	484	0.06
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/12/2051	80,000	(123)	(0.02)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.450	15/12/2051	170,000	(56)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	640,000	(340)	(0.04)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.850	20/09/2033	120,000	(9)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	1.200	20/09/2053	290,000	79	0.01
Receive ⁽⁴⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 21,489	(160)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	0.400	15/01/2028	\$ 24,600	(2,139)	(0.27)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	15,710	1,868	0.23
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	16,900	1,236	0.15
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	26,260	(1,864)	(0.23)
Receive	1-Day USD-SOFR Compounded-OIS	1.249	31/08/2024	11,650	570	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	63,400	5,811	0.73
Receive	1-Day USD-SOFR Compounded-OIS	1.298	25/08/2024	10,200	511	0.06
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	19,300	(2,314)	(0.29)
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	1,500	(161)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	20/01/2029	4,400	(447)	(0.06)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	9,600	113	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	21,830	22	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	800	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	1,700	(23)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,900	(29)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.965	30/06/2024	15,900	(374)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	2.965	30/11/2026	27,900	680 (272)	0.08
Pay	1-Day USD-SOFR Compounded-OIS	2.968	30/06/2024	15,900	(373)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	1,100	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993 3.018	13/10/2024	700 800	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS		24/10/2024 08/09/2029	500	(11) (12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050 3.088		500		0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.100	07/11/2024 09/09/2029	2,100	(6) (45)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS					
Pay Receive ⁽⁴⁾		3.140	25/10/2024 13/05/2025	900 56,600	(10) 397	0.00
	1-Day USD-SOFR Compounded-OIS	3.150				0.05
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024 13/05/2025	800 4,600	(9) 43	0.00 0.01
	1-Day USD-SOFR Compounded-OIS	3.200		900	(10)	0.00
Pay		3.225	25/10/2024		(56)	
Pay	1-Day USD-SOFR Compounded-OIS	3.225 3.250	30/09/2029	2,800 4,800	49	(0.01) 0.01
Receive	1-Day USD-SOFR Compounded-OIS		21/06/2028			
Receive	1-Day USD-SOFR Compounded-OIS	3.250	20/12/2053	20,590	(2,474)	(0.31)
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.454 3.470	30/06/2029 22/02/2030	5,400	(68)	(0.01) 0.00
Pay				1,100	(14)	
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	1,800	(10)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	200	2 605	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500 3.525	20/12/2033	60,942 700	2,685	0.33 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.525 3.650	02/03/2030 22/11/2024	1,500	(7) (14)	0.00
i uy	1 Day ODD DOTA Compounded-OD	5.050	ZZ/ 1 1/ZUZ †	1,300	(14)	0.00

Pay/					Unrealised	
Receive Floating	Electing Date Index	Fixed	Maturity	Notional	Appreciation/	% of Net Assets
Rate Pay	Floating Rate Index 1-Day USD-SOFR Compounded-OIS	3.650%	Date 05/12/2024	* 1,900	(Depreciation) \$ (17)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	500	(7)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	21/11/2024 11/12/2024	3,000 1,400	(24) (11)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	14,800	208	0.03
Receive Pay ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	20/12/2028 20/06/2034	33,097 5,390	(871) 1	(0.11) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	500	8	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	1,100	(30)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.849 3.854	31/03/2030 29/12/2033	700 1,600	11 (45)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.857	31/03/2030	3,600	53	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.898 3.951	30/06/2029 31/03/2030	5,000 8,500	58 179	0.01 0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.981	30/11/2027	13,300	159	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.988	30/11/2027	10,600	274	0.03
Receive ⁽⁴⁾ Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.000 4.159	20/03/2054 31/03/2025	3,200 35,100	(58) 513	(0.01) 0.06
Pay	1-Day USD-SOFR Compounded-OIS	4.193	30/11/2027	9,100	182	0.02
Receive ⁽⁴⁾ Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.228 4.250	30/08/2025 20/12/2025	11,700 119,651	(50) (547)	(0.01) (0.07)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.500	04/10/2025	2,900	(27)	0.00
Pay	3-Month CAD-Bank Bill	1.220	03/03/2025	CAD 6,900	(297)	(0.04)
Pay Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.500 1.500	17/06/2025 17/06/2030	9,600 9,200	(331) (580)	(0.04) (0.07)
Pay	3-Month CAD-Bank Bill	1.500	16/06/2051	250	(27)	0.00
Pay	3-Month CAD-Bank Bill 3-Month CAD-Bank Bill	1.713 1.900	02/10/2029 18/12/2029	2,100 24,500	(140) (1,612)	(0.02) (0.20)
Pay Receive	3-Month CAD-Bank Bill	3.250	15/03/2028	9,640	165	0.02
Receive	3-Month CAD-Bank Bill	3.250	15/03/2033	4,900	66	0.01
Pay Pay	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.250 3.250	21/06/2033 21/06/2053	4,600 2,300	126 215	0.02 0.03
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	10/05/2025	78,600	(125)	(0.02)
Receive ⁽⁴⁾ Receive	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	3.500 3.750	01/06/2032 20/12/2033	5,700 9,000	(104) (344)	(0.01) (0.04)
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	4.600	30/08/2025	14,600	104	0.01
Pay ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	5.000	04/10/2025	4,000	43	0.01
Pay Pay	3-Month CHF-SRFXON3 Compounded-OIS 3-Month CHF-SRFXON3 Compounded-OIS	0.283 0.294	14/02/2027 10/02/2027	CHF 900 8,500	(39) (344)	(0.01) (0.04)
Pay	3-Month CHF-SRFXON3 Compounded-OIS	0.343	16/05/2027	1,900	(75)	(0.01)
Pay ⁽⁴⁾ Pay ⁽⁴⁾	3-Month CNY-CNREPOFIX 3-Month KRW-KORIBOR	2.250 3.250	20/03/2029 20/03/2029	CNY 286,920 KRW 2,155,640	229 8	0.03 0.00
Pay ⁽⁴⁾	3-Month KRW-KORIBOR	3.500	20/03/2023	1,749,240	12	0.00
Pay	3-Month NZD-BBR	0.528	17/03/2024	NZD 650	(2) 7	0.00
Pay Pay	3-Month NZD-BBR 3-Month NZD-BBR	3.750 4.000	15/06/2027 14/06/2024	9,400 32,500	(95)	0.00 (0.01)
Pay ⁽⁴⁾	3-Month NZD-BBR	4.750	20/03/2025	22,600	(28)	0.00
Pay ⁽⁴⁾ Pay	3-Month NZD-BBR 3-Month SEK-STIBOR	5.000 0.500	20/03/2025 19/06/2024	24,900 SEK 56,200	29 (155)	0.00 (0.02)
Receive	6-Month AUD-BBR-BBSW	1.250	17/06/2030	AUD 5,100	417	0.05
Pay	6-Month AUD BRR BRSW	1.750	16/03/2027	6,600	(311)	(0.04)
Pay Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.000 4.250	21/06/2033 15/09/2032	27,900 1,900	270 0	0.03 0.00
Pay	6-Month AUD-BBR-BBSW	4.250	15/03/2033	14,500	(204)	(0.03)
Pay ⁽⁴⁾ Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.500 4.750	15/09/2032 20/12/2033	43,700 65,300	303 985	0.04 0.12
Pay	6-Month CZK-PRIBOR	1.913	30/01/2029	CZK 24,300	(100)	(0.01)
Receive ⁽⁴⁾ Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.054 0.064	27/05/2050 17/11/2052	€ 450 1,000	117 336	0.01 0.04
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	900	(30)	0.04
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	2,400	(155)	(0.02)
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.650 0.700	11/05/2027 11/04/2027	1,800 1,400	(108) (88)	(0.01) (0.01)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	2,200	(109)	(0.01)
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	1.000 2.100	18/05/2027 11/04/2024	1,300 6,500	(64) 17	(0.01) 0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	14,700	43	0.01
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	4,000	12	0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.250 2.250	26/04/2024 28/04/2024	1,600 2,200	9 10	0.00 0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	2,100	10	0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.250 2.250	21/09/2037 21/09/2042	8,950 1,260	(535) (162)	(0.07) (0.02)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	26,700	(3,073)	(0.38)
Receive ⁽⁴⁾ Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.760 2.880	03/01/2029 19/12/2028	800 2,100	(12) (43)	0.00 (0.01)
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	700	(24)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	1,000	(37)	(0.01)
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.920 2.950	13/12/2028 29/12/2028	700 1,700	(15) (42)	0.00 (0.01)
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	300	(13)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	19/03/2027	30,530	388	0.05

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(4)	6-Month EUR-EURIBOR	3.000%	15/03/2033	€ 13,460	\$ (181)	(0.02)
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	87,520	5,230	0.65
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	200	(10)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	112,620	4,379	0.55
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,800	(68)	(0.01)
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	500	(35)	(0.01)
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	900	70	0.01
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	800	(58)	(0.01)
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	2,900	133	0.02
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	109,700	1,585	0.20
Receive	6-Month EUR-EURIBOR	3.536	18/09/2025	9,900	(104)	(0.01)
Pay	6-Month HUF-BBR	1.500	20/03/2024	HUF 342,600	(35)	0.00
Pay	28-Day MXN-TIIE	4.870	07/07/2025	MXN 86,100	(173)	(0.02)
					\$ 14,808	1.85
Total Centr	rally Cleared Financial Derivative Instruments				\$ 14,532	1.82

- If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750%	15/07/2024	14,100	\$ 28	\$ 10	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.180	11/01/2024	3,600	103	385	0.05
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	23,000	31	1	0.00
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.750	10/07/2024	66,800	182	47	0.01
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	43,400	67	1	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	25,800	33	1	0.00
MYC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/03/2024	24,100	33	1	0.00
							\$ 477	\$ 446	0.06

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BPS	Put - OTC France Government International Bond 0.750% due 25/05/2052	€ 97.000	23/05/2025	1,600	\$ 121	\$ 657	0.08

WRITTE	WRITTEN OPTIONS											
FOREIGN CURRENCY OPTIONS												
Counterpa	arty Description	Exercis Price		Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets					
GLM JPM	Put - OTC USD versus TWD Put - OTC USD versus TWD		.000 04/03/2024 .000 01/03/2024	1,055 2,801	\$ (14) (38)	\$ (31) (80)	(0.01) (0.01)					
					\$ (52)	\$ (111)	(0.02)					

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.310%	11/01/2024	31,500	\$ (102)	\$ (730)	(0.09)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	15/07/2024	14,100	(14)	(4)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	800	(4)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	800	(4)	0	0.00
	Put - OTC 25-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	0.451	23/05/2025	1,600	(121)	(607)	(0.08)

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Premium	Value	Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310%	18/01/2024	600	\$ (2)	\$ (2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	600	(2)	(2)	0.00
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	2,800	(22)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	2,800	(22)	(42)	(0.01)
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.250	10/07/2024	66,800	(100)	(16)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	3,400	(27)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	3,400	(27)	(54)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	900	(7)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	900	(7)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	400	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	600	(3)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	600	(3)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	600	(3)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	400	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	600	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	600	(3)	0	0.00
JPM	Call - OTC 1-Year Interest Rate Swap	6-Month GBP-LIBOR	Receive	0.820	16/12/2024	8,700	(62)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	100	0	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	550	(3)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	650	(3)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	500	(2)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	700	(3)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	550	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	650	(3)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	500	(2)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	700	(3)	0	0.00
							\$ (564)	\$ (1,550)	(0.19)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

Counterparty	Reference Entity		turity ate	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST MYC	South Korea Government International Bond South Korea Government International Bond	(1.000)% 20/12 (1.000) 20/12	2/2028 2/2028	\$ 2,000 1,900	\$ (59) (54)	\$ (8) (10)	\$ (67) (64)	(0.01) (0.01)
					\$ (113)	\$ (18)	\$ (131)	(0.02)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC CBK	Italy Government International Bond Italy Government International Bond	1.000% 1.000	20/06/2025 20/06/2025	\$ 1,500 1,000	\$ (37) (24)	\$ 54 36	\$ 17 12	0.00 0.00
					\$ (61)	\$ 90	\$ 29	0.00

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

CROSS-CURRENCY SWAPS										
Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
AZD CBK	Floating rate equal to 3-Month AUD-LIBOR Plus 0.290% based on the notional amount of currency received Floating rate equal to	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered Floating rate equal to	04/01/2031	AUD 5,900	\$ 4,445	\$ 29	\$ (12)	\$ 17	0.00	
	3-Month AUD-LIBOR Plus 0.420% based on the notional amount of currency received	3-Month USD-LIBOR based on the notional amount of currency delivered	31/07/2029	7,100	4,899	(2)	23	21	0.01	

Counterparty	Receive	Pay	Maturity Date	Notional Amount of Currency Received	Notional Amount of Currency Delivered	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GLM MYC	Floating rate equal to 3-Month AUD-LIBOR Plus 0.423% based on the notional amount of currency received Floating rate equal to 3-Month AUD-LIBOR Plus	Floating rate equal to 3-Month USD-LIBOR based on the notional amount of currency delivered Floating rate equal to 3-Month USD-LIBOR	01/08/2029	AUD 7,000	\$ 4,830	\$ (14)	\$ 23	\$ 9	0.00
	0.298% based on the notional amount of currency received	based on the notional amount of currency delivered	14/10/2030	2,000	1,437	9 \$ 22	(3)	6 \$ 53	0.00

INTEREST RATE SWAPS										
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets	
BOA	Receive	3-Month MYR-KLIBOR	3.500%	20/09/2028	MYR 11,550	\$ 61	\$ (53)	\$ 8	0.00	
GST	Receive	3-Month MYR-KLIBOR	3.500	20/09/2028	57,380	227	(189)	38	0.01	
	Receive	3-Month MYR-KLIBOR	3.600	20/09/2028	40,670	(4)	(8)	(12)	0.00	
	Receive	3-Month MYR-KLIBOR	3.750	20/09/2033	11,320	72	(54)	18	0.00	
						\$ 356	\$ (304)	\$ 52	0.01	

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BPS	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113%	\$ 18.800	20/03/2024	\$ 227	\$ (1.387)	\$ (1,160)	(0.14)
IPM	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	20/03/2024	66	(434)	(368)	(0.05)
MYC	Receive	iBoxx USD Liquid Investment Grade Index	N/A	1.113	,	20/03/2024	20	(105)	(85)	(0.01)
							\$ 313	\$ (1,926)	\$ (1,613)	(0.20)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 13,850	\$ 9,1		\$ (278)	\$ (278)	(0.03)
	03/2024	CNH 43,275	6,0		(108)	(108)	(0.01)
BOA	01/2024	£ 2,237	2,8		(15)	(15)	0.00
	01/2024	¥ 4,319,979	29,2		(1,388)	(1,388)	(0.17)
	01/2024	NZD 2,389	1,4		(57)	(57)	(0.01)
	01/2024	\$ 242	NOK 2,5		0	11	0.00
	03/2024	CNH 67,820	\$ 9,3		(213)	(213)	(0.03)
	03/2024	IDR 3,531,433		25 0	(4)	(4)	0.00
	06/2024	KRW 194,402		19 0	(2)	(2)	0.00
BPS	01/2024	DKK 48,773	7,1		(35)	(35)	0.00
	01/2024	€ 10,064	10,9		(139)	(139)	(0.02)
	01/2024	£ 4,741	6,0		(30)	(30)	0.00
	01/2024	HUF 201,260		74 0	(8)	(8)	0.00
	01/2024	¥ 2,651,496	18,0		(729)	(729)	(0.09)
	01/2024	KRW 197,067		50 0	(2)	(2)	0.00
	01/2024	\$ 100		91 1	0	1	0.00
	01/2024	2,383	CAD 3,2		0	63	0.01
	01/2024	10,883	€ 9,9		(1)	117	0.01
	01/2024	3		0 0	0	0	0.00
	01/2024	150	IDR 2,319,9		0	1	0.00
	01/2024	13,442	¥ 1,978,7		0	602	0.08
	01/2024	3,661	ZAR 67,8		0	45	0.01
	02/2024	TWD 74,676	\$ 2,3		(119)	(119)	(0.02)
	03/2024	CNH 91,502	12,7		(214)	(214)	(0.03)
	03/2024	IDR 8,037,182		24 3	0	3	0.00
	03/2024	INR 175,655	2,1		0	2	0.00
	03/2024	TWD 115,492	3,6		(151)	(151)	(0.02)
	03/2024	\$ 490	CNH 3,5		0	10	0.00
	03/2024	2,674	IDR 42,034,8		0	52	0.01
	03/2024	_61	THB 2,1		0	2	0.00
	06/2024	KRW 10,662,748	\$ 8,1		(133)	(133)	(0.02)
BRC	01/2024	¥ 1,290,000	8,8		(346)	(346)	(0.04)
	01/2024	KRW 193,845		50 0	0	0	0.00
	01/2024	\$ 917		39 10	0	10	0.00
	01/2024	100	MXN 1,7		0	0	0.00
	01/2024	149	ZAR 2,7		0	3	0.00
	03/2024	THB 51	\$	1 0	0	0	0.00

Color	Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
CBK			\$ 50 ¥ 690.018					
CSK 01/02/24 BBI 28,305 5,818 0 1144 1149 0.00		05/2024	310,000	2,507	269	0	269	0.03
01/2014	CBK							
01/2024		01/2024	CHF 3,426	3,949	0	(124)	(124)	(0.02)
01/2014 X 70/96/00 5.006 0 (11) (11) 0.00				24				
01/2024 \$ 1,056 AUD 1,770 16 0 16 0.00								
		01/2024	\$ 1,056	AUD 1,570	16	0	16	0.00
		01/2024	2,887	MXN 51,056	115	0	115	0.01
032024 ST 1/197 SRL 5-228 16 0 16 0.00			ILS 7,739	2,126			, ,	
DUB				BRL 5,928				
DUB								
DUB		04/2024	5,813	BRL 28,592	24	0	24	0.00
March	DUB							
GIM 01/2024 CAD 23,335 17,172 0 (113) (113) (0.01) (100) (10		03/2024	CNH 31,511	4,373	0	(78)	(78)	(0.01)
		06/2024						
01/2024 \$ 2,245,500 15,952 0 (18) (18) (10) 0.00 01/2024 \$ 5,573 BRL 28,073 207 0 207 0.03 01/2024 5 2,566 MON 94,131 167 0 167 0.02 0.00	GLM							
101/2024 S 5.573 BBIL 28.073 207 0 207 0.03 0.00 0		01/2024	¥ 2,245,500		0	(18)	(18)	0.00
101/2024 5.266 MN 94,131 167 0 167 0.00 167 0.00 167 0.00 167 0.00 167 0.00 167 0.00				1 BRL 28.073				
01/10/24		01/2024	924	£ 725	1	0	1	0.00
1			2,250			0		
O37/2024 SCD 343 259.90 O C2 C2 O.00								
Description		03/2024	SGD 343	259	0	(2)	(2)	0.00
PM								
01/2024	JPM	01/2024	HUF 459,463	\$ 1,308	0	(20)	(20)	0.00
02/2024								
03/2024 TUPD 119/653 3,848 0 (116) (116) (100)								
MBC 03/2024 KRW 11,404 015 \$ 8,787 1 91) 90) (001) (03/2024	IDR 10,774,363	\$ 695	0	(4)	(4)	0.00
MBC				3,848 TWD 67.683		, ,		, ,
MBC 01/2024		06/2024	KRW 11,404,015	\$ 8,787	1	(91)	(90)	(0.01)
01/2024	MBC	01/2024	AUD 7,382	4,894	0	(144)	(144)	(0.02)
01/2024			CAD 2,025 ¥ 2,317,100	1,496 16,258		(40) (188)		
01/2024		01/2024	MXN 513	28	0	(3)	(3)	0.00
01/2024		01/2024 01/2024						
03/2024		01/2024	121	HUF 44,333	7		7	0.00
MYI 03/2024 \$ 632 CNH 4,487 1 0 1 0.00 MYI 01/2024 CAD 1,896 1,438 0 0 0 0 0 01/2024 DKK 2,710 401 0 (1) (1) 0.00 01/2024 HUF 29,555 84 0 (1) (1) 0.00 01/2024 HUF 29,555 84 0 (1) (1) 0.00 01/2024 MYR 1,783 382 0 (7) (7) 0.00 01/2024 MYR 1,783 382 0 (7) (7) 0.00 03/2024 MYR 1,783 382 0 (106) (106) (0.01) 03/2024 CNH 41,296 \$ 5,726 0 (106) (106) (0.01) 03/2024 THB 13,620 358 1 0 (1,528) (1,528) (1,528) (1,528)		03/2024		485	0	(12)	(12)	0.00
MYI 01/2024				5,070 CNH 4.487				
O1/2024	1 4 V (I	10/2024	¥ 730,000	\$ 5,853	468	0	468	0.06
Note	MYI					-		
01/2024		01/2024	HUF 29,555				(1)	0.00
Name		01/2024	MYR 1,783	382	0	(7)	(7)	0.00
03/2024								0.00
03/2024		03/2024	¥ 5,210,000	35,811	0	(1,528)	(1,528)	(0.19)
Name							(4)	
RBC 04/2024 \$ 8 MXN 137 0 0 0 0 0.00 RYL 01/2024 AUD 987 \$ 664 0 (10) (10) 0.00 SCX 01/2024 MYR 44,252 9,474 0 (183) (183) (0.02) 03/2024 DK 7,776 100 0 (2) (2) 0.00 03/2024 THB 117,860 3,410 0 (66) (66) (0.01)		03/2024	2,912	IDR 44,962,124	•		3	0.00
RYL 01/2024 AUD 987 \$ 664 0 (10) (10) 0.00 O4/2024 DKK 7,300 1,096 10 0 10 0.00 SCX 01/2024 MYR 44,252 9,474 0 (183) (183) (0.02) 03/2024 CNH 40,542 5,600 0 (126) (126) (0.02) 03/2024 IDR 1,577,776 100 0 (2) (2) (2) 0.00 03/2024 THB 117,860 3,410 0 (66) (66) (0.01)		10/2024	¥ 260,000	2,126	208			0.03
SCX 01/2024 DKK 7,300 1,096 10 0 10 0.00 SCX 01/2024 MYR 44,252 9,474 0 (183) (183) (0.02) 03/2024 CNH 40,542 5,600 0 (126) (126) (0.02) 03/2024 IDR 1,577,776 100 0 (2) (2) 0.00 03/2024 THB 117,860 3,410 0 (66) (66) (0.01)								
03/2024 CNH 40,542 5,600 0 (126) (126) (0.02) 03/2024 IDR 1,577,776 100 0 (2) (2) 0.00 03/2024 THB 117,860 3,410 0 (66) (66) (0.01)		04/2024	DKK 7,300	1,096	10	0	10	0.00
03/2024 IDR 1,577,776 100 0 (2) (2) 0.00 03/2024 THB 117,860 3,410 0 (66) (66) (0.01)	SCX	01/2024 03/2024						(0.02) (0.02)
		03/2024	IDR 1,577,776	100	0	(2)	(2)	0.00
								(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$ 212	IDR 3,310,448	\$ 3	\$ (1)	\$ 2	0.00
	03/2024	2,092	TWD 65,082	64	0	64	0.01
	06/2024	KRW 5,322,282	\$ 4,100	0	(43)	(43)	(0.01)
SOG	03/2024	CNH 2,785	384	0	(9)	(9)	0.00
	03/2024	\$ 396	CNH 2,873	10	, O	10	0.00
SSB	03/2024	479	IDR 7,547,172	10	0	10	0.00
TOR	02/2024	¥ 3,810,000	\$ 25,747	0	(1,409)	(1,409)	(0.18)
	03/2024	CNH 21,314	2,952	0	(58)	(58)	(0.01)
	03/2024	IDR 780,507	49	0	(1)	(1)	0.00
UAG	01/2024	AUD 4,560	3,026	0	(87)	(87)	(0.01)
	01/2024	CAD 8,681	6,400	0	(184)	(184)	(0.02)
	01/2024	€ 123,307	135,633	0	(609)	(609)	(80.0)
	01/2024	£ 25,759	32,599	0	(240)	(240)	(0.03)
	01/2024	¥ 172,886	1,180	0	(47)	(47)	(0.01)
	01/2024	MXN 3,545	200	0	(8)	(8)	0.00
	01/2024	\$ 1,340	NOK 14,290	68	0	68	0.01
	01/2024	653	ZAR 12,472	28	0	28	0.00
				\$ 4,444	\$ (12,850)	\$ (8,406)	(1.05)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 193	\$ 214	\$ 1	\$ 0	\$ 1	0.00
	01/2024	\$ 999	€ 915	12	0	12	0.00
CBK	01/2024	€ 6	\$ 7	0	0	0	0.00
	01/2024	\$ 6	€ 5	0	0	0	0.00
MBC	01/2024	€ 21	\$ 23	0	(1)	(1)	(0.01)
	01/2024	\$ 8,039	€ 7,312	40	0	40	0.01
MYI	01/2024	8,064	7,337	42	0	42	0.01
UAG	01/2024	7,557	6,870	34	0	34	0.00
				\$ 129	\$ (1)	\$ 128	0.01

As at 31 December 2023, the E Class USD (Currency Exposure) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 652	AUD 984	\$ 20	\$ 0	\$ 20	0.00
BOA	01/2024	PEN 278	\$ 75	0	0	0	0.00
	01/2024	\$ 345	AUD 522	11	0	11	0.00
	01/2024	235	£ 186	1	0	1	0.00
	01/2024	4,982	¥ 735,162	237	0	237	0.03
	01/2024	190	NZD 312	7	0	7	0.00
	01/2024	75	PEN 278	0	0	0	0.00
	02/2024	75	278	0	0	0	0.00
BPS	01/2024	€ 58	\$ 63	0	(1)	(1)	0.00
	01/2024	\$ 96	DKK 653	1	0	1	0.00
	01/2024	528	€ 484	7	0	7	0.00
	01/2024	562	£ 443	3	0	3	0.00
	01/2024	217	¥ 31,974	10	0	10	0.00
BRC	01/2024	CHF 0	\$ 0	0	0	0	0.00
	01/2024	¥ 8,462	59	0	(1)	(1)	0.00
	01/2024	\$ 422	IDR 6,573,507	4	0	4	0.00
	01/2024	367	THB 12,894	11	0	11	0.00
CBK	01/2024	DKK 1	\$ 0	0	0	0	0.00
	01/2024	€ 159	175	0	(1)	(1)	0.00
	01/2024	HUF 1	0	0	0	0	0.00
	01/2024	MXN 5,926	350	0	0	0	0.00
	01/2024	NOK 0	0	0	0	0	0.00
	01/2024	\$ 204	CNY 1,446	0	0	0	0.00
	01/2024	1,162	KRW 1,497,492	0	(9)	(9)	0.00
	01/2024	20	NOK 209	1	0	1	0.00
	01/2024	1	SEK 10	0	0	0	0.00
	02/2024	348	MXN 5,926	0	0	0	0.00
DUB	01/2024	14	SGD 19	0	0	0	0.00
GLM	01/2024	CLP 38,146	\$ 43	0	0	0	0.00
	01/2024	MYR 1,559	335	0	(4)	(4)	0.00
	01/2024	\$ 2,482	CAD 3,372	76	0	76	0.01
	01/2024	538	CHF 472	23	0	23	0.00
	01/2024	8,635	CNY 60,986	0	(22)	(22)	0.00
	01/2024	161	CZK 3,570	0	(1)	(1)	0.00
	01/2024	66	HUF 23,188	1	0	1	0.00
	01/2024	107	ILS 400	4	0	4	0.00
	01/2024	335	MYR 1,559	5	0	5	0.00
	01/2024	198	PLN 792	3	0	3	0.00
	02/2024	43	CLP 38,146	1	0	1	0.00
	02/2024	336	MYR 1,559	4	0	4	0.00

Schedule of Investments Global Bond Ex-US Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	01/2024	CNY 314	\$ 44	\$ 0	\$ 0	\$ 0	0.00
	01/2024	€ 51	55	0	(1)	(1)	0.00
	01/2024	¥ 7,522	53	0	(1)	(1)	0.00
	01/2024	\$ 306	AUD 462	9	0	9	0.00
	01/2024	76	CAD 102	2	0	2	0.00
	01/2024	43	CLP 38,146	0	0	0	0.00
	01/2024	16,485	€ 14,993	81	0	81	0.01
	01/2024	344	MXN 5,926	5	0	5	0.00
MYI	01/2024	61	CAD 80	0	0	0	0.00
	01/2024	4,357	€ 3,964	23	0	23	0.01
	01/2024	1,894	¥ 279,262	88	0	88	0.01
	01/2024	197	SGD 262	2	0	2	0.00
SCX	01/2024	CNY 1,065	\$ 150	0	0	0	0.00
	01/2024	TWD 470	15	0	0	0	0.00
	01/2024	\$ 240	CNY 1,706	1	0	1	0.00
	01/2024	349	SEK 3,628	11	0	11	0.00
SSB	01/2024	KRW 1,221	\$ 1	0	0	0	0.00
TOR	01/2024	\$ 3,131	¥ 459,250	130	0	130	0.02
UAG	01/2024	0	CZK 1	0	0	0	0.00
	01/2024	127	DKK 866	1	0	1	0.00
	01/2024	3,047	£ 2,408	23	0	23	0.01
	01/2024	88	NOK 934	4	0	4	0.00
	01/2024	10	PLN 38	0	0	0	0.00
				\$ 810	\$ (41)	\$ 769	0.10

Total OTC Financial Derivative Instruments

\$ (9,677) (1.21)

SECURITIES SOLD SHORT

DESCRIPTION	PAR (0005)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/02/2054 2.500% due 01/02/2054 3.000% due 01/02/2054 5.500% due 01/01/2054	\$ 13,300 75,650 3,300 7,400 14,700	\$ (11,926) (61,915) (2,812) (6,554) (14,764)	(1.49) (7.73) (0.35) (0.82) (1.85)
Total Securities Sold Short		\$ (97,971)	(12.24)
Total Investments		\$ 875,723	109.45
Other Current Assets & Liabilities		\$ (75,597)	(9.45)
Net Assets		\$ 800,126	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.
- (f) Restricted Securities (31 December 2022: 0.76%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	3.290%	17/03/2026	10/03/2022	\$ 2,200	\$ 2,143	0.27
Deutsche Bank AG	3.729	14/01/2032	22/01/2021	301	251	0.03
				\$ 2,501	\$ 2,394	0.30

Cash of \$28,089 (31 December 2022: \$25,647) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$10,080 (31 December 2022: \$12,800) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 962,859	\$ 93	\$ 962,952
Investment Funds	10,172	0	0	10,172
Repurchase Agreements	0	1,005	0	1,005
Financial Derivative Instruments(3)	(1,720)	1,285	0	(435)
Securities Sold Short	0	(97,971)	0	(97,971)
Totals	\$ 8,452	\$ 867,178	\$ 93	\$ 875,723

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 737,412	\$ 0	\$ 737,412
Investment Funds	46,863	459	0	47,322
Repurchase Agreements	0	1,625	0	1,625
Financial Derivative Instruments(3)	1,705	(29,777)	0	(28,072)
Securities Sold Short	0	(76,200)	0	(76,200)
Totals	\$ 48,568	\$ 633,519	\$ 0	\$ 682,087

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
AZD	\$ (349)	\$ 300	\$ (49)	\$ 27	\$ 0	\$ 27	
BOA	(1,743)	1,570	(173)	(4,371)	3,760	(611)	
BOM	N/A	N/A	N/A	(9)	0	(9)	
BPS	(1,750)	1,990	240	633	(530)	103	
BRC	524	(450)	74	488	(400)	88	
CBK	60	, O	60	979	(680)	299	
CLY	N/A	N/A	N/A	(11)	0	(11)	
DUB	(217)	0	(217)	(252)	280	28	
GLM	(324)	0	(324)	(593)	420	(173)	
GST	(23)	0	(23)	(35)	0	(35)	
HUS	N/A	N/A	N/A	(5)	0	(5)	
IND	N/A	N/A	N/A	193	(330)	(137)	
JPM	(399)	260	(139)	165) O	`165 [°]	
MBC	(612)	620	8	(4,349)	3,720	(629)	
MYC	(170)	10	(160)	15	10	25	
MYI	(1,858)	1,890	32	(894)	490	(404)	
RBC	N/A	N/A	N/A	(1)	0	(1)	
RYL	N/A	N/A	N/A	(3)	0	(3)	
SCX	(472)	340	(132)	(688)	600	(88)	
SOG	1	0	1	N/A	N/A	N/A	
SSB	10	0	10	N/A	N/A	N/A	
TOR	(1,338)	1,280	(58)	(3,747)	3,130	(617)	
UAG	(1,017)	1,820	803	(553)	390	(163)	

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	74.23	51.35
Transferable securities dealt in on another regulated market*	46.09	51.26
Other transferable securities	0.02	0.37
Investment funds	1.27	6.61
Repurchase agreements	0.13	0.23
Financial derivative instruments dealt in on a regulated market	(0.66)	0.23
Centrally cleared financial derivative instruments	1.82	(2.33)
OTC financial derivative instruments	(1.21)	(1.82)
Securities sold short	(12.24)	(10.64)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

²⁾ Refer to the Schedule of Investments for additional information.

³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.88	1.91
Belgium	0.10	N/A
Brazil Canada	N/A 1.84	0.21 1.68
Cayman Islands	2.75	2.86
China	3.95	2.16
Denmark	2.21	2.57
France	2.73	3.25
Germany Hong Kong	1.84 N/A	2.47 0.08
Hungary	0.27	0.03
Ireland	5.71	6.51
Israel	1.33	1.22
Italy Japan	0.90 6.77	1.29 4.87
Luxembourg	0.70	0.71
Malaysia	1.37	0.92
Mexico	0.04	0.04
Multinational Netherlands	0.09 0.49	0.11 0.77
New Zealand	0.08	0.09
Norway	0.20	0.22
Peru	0.08	1.21
Poland	0.30	0.03
Portugal Qatar	0.04 0.04	0.14 0.05
Romania	0.83	0.55
Saudi Arabia	0.57	N/A
Serbia	0.16	0.26
Singapore Slovenia	0.24 0.22	N/A 0.22
South Korea	4.86	2.27
Spain	1.05	1.50
Supranational	0.11	0.51
Sweden Switzerland	0.09 1.13	0.09 0.95
Thailand	0.47	0.51
United Arab Emirates	0.07	0.07
United Kingdom	6.80	9.28
United States Short-Term Instruments	46.45 21.58	30.13 21.24
Investment Funds	1.27	6.61
Repurchase Agreements	0.13	0.23
Financial Derivative Instruments Dealt in on a Regulated Market Futures	(0.66)	0.24
Written Options	(0.00)	0.24
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments	0.00	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection Credit Default Swaps on Credit Indices — Buy Protection	0.00 (0.14)	(0.02) (0.13)
Credit Default Swaps on Credit Indices — Sell Protection	0.11	N/A
Interest Rate Swaps — Basis Swaps	N/A	0.01
Interest Rate Swaps	1.85	(2.19)
OTC Financial Derivative Instruments Purchased Options		
Interest Rate Swaptions	0.06	0.05
Options on Securities	0.08	0.09
Written Options	NI/A	0.00
Credit Default Swaptions on Credit Indices Foreign Currency Options	N/A (0.02)	0.00 N/A
Interest Rate Swaptions	(0.19)	(0.28)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	(0.02)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Cross-Currency Swaps Interest Rate Swaps	0.01 0.01	0.00 (0.02)
Total Return Swaps on Indices	(0.20)	0.07
Forward Foreign Currency Contracts	(1.05)	(2.07)
Hedged Forward Foreign Currency Contracts Securities Sold Short	0.11	0.35
Other Current Assets & Liabilities	(12.24) (9.45)	(10.64) 4.74
Net Assets	100.00	100.00
TICLY BUILD	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION CAYMAN ISLANDS	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
				CORPORATE BONDS & NOTES				ZF Finance GmbH 3.750% due 21/09/2028	€ 4,000 \$	4,275	0 14
AUSTRIA CORPORATE BONDS & NOTES)			Total Germany	α 4,000 <u>φ</u>	102,641	
				Diamond Foreign Asset Co. 8.500% due 01/10/2030	\$ 1,125 \$	1.151	0.04	,	_		
ams-OSRAM AG 10.500% due 30/03/2029 €	1,300 9	\$ 1,562	0.05	Spirit Loyalty Cayman Ltd.	, ,, ,	.,		GIBRALTAR			
	4,800	5,344		8.000% due 20/09/2025	6,300	4,538	0.15	LOAN PARTICIPATIONS A	ND ASSIGNME	NTS	
Total Austria		6,906	0.23	Transocean, Inc. 8.750% due 15/02/2030	2 120	2,235	0.07	GVC Holdings (Gibraltar) L		F02	0.02
BELGIUM				UPCB Finance Ltd.	2,138	2,255	0.07	8.948% due 31/10/2029	\$ 591 _	593	0.02
CORPORATE BONDS & NOTES					€ 3,000	3,177	0.11	ITALY			
				Wynn Macau Ltd.				CORPORATE BONDS & NO	OTES		
Ontex Group NV 3.500% due 15/07/2026 €	7,500	8,014	0.27	5.500% due 01/10/2027	\$ 800 _		0.03	Banca Monte dei Paschi di	Siena SpA		
	7,500	0,011	0.27		_	11,857	0.40	6.750% due 05/09/2027	€ 15,300	17,698	
BERMUDA				LOAN PARTICIPATIONS AND	ASSIGNME	NTS		7.708% due 18/01/2028 8.000% due 22/01/2030	2,000 2,000	2,215 2,229	
CORPORATE BONDS & NOTES				American Airlines, Inc.				10.500% due 23/07/2029	3,000	3,648	
NCL Corp. Ltd.	1.075	1.000	0.00	10.427% due 20/04/2028	765 _	787	0.02	Cerved Group SpA	5.000	6.467	
5.875% due 15/02/2027 \$ 8.375% due 01/02/2028	1,875 3,000	1,860 3,179		Total Cayman Islands	_	12,644	0.42	6.000% due 15/02/2029	6,098	6,167	0.21
Seadrill Finance Ltd.	3,000	3,173	0.11	CZECH REPUBLIC				FIS Fabbrica Italiana Sintet 5.625% due 01/08/2027	2.000	2,066	0.07
8.375% due 01/08/2030	4,100	4,281	0.14	CORPORATE BONDS & NOTES				IMA Industria Macchine Au	,	,	0.07
Valaris Ltd.					•			3.750% due 15/01/2028	12,000	12,399	0.42
8.375% due 30/04/2030	8,375	8,588	0.29	EP Infrastructure A/S 1.816% due 02/03/2031	€ 19,500	16,723	0.56	Inter Media and Communic			
Viking Cruises Ltd. 5.875% due 15/09/2027	4,000	3,863	0.12			10,723	0.50	6.750% due 09/02/2027	3,000	3,203	0.11
VOC Escrow Ltd.	4,000	3,003	0.13	FRANCE				Intesa Sanpaolo SpA 4.198% due 01/06/2032	\$ 8,700	7,183	0.24
5.000% due 15/02/2028	4,000	3,834	0.13	CORPORATE BONDS & NOTES	5			4.950% due 01/06/2042	2,000	1,426	
Total Bermuda		25,605	0.86	Accor S.A.				5.710% due 15/01/2026	3,600	3,585	
CANADA				7.250% due 11/01/2029 (c)	700	843	0.03	7.700% due 17/09/2025 (c)(e 7.750% due 11/01/2027 (c)(e		3,448 2,270	
CANADA				Altice France S.A. 2.500% due 15/01/2025	3,900	4,165	0.14	Italmatch Chemicals SpA	2,000	2,270	0.00
CORPORATE BONDS & NOTES				3.375% due 15/01/2028	7,000	6,158		9.393% due 06/02/2028	4,787	5,282	0.18
Air Canada 3.875% due 15/08/2026	3,250	2 107	0.10	4.125% due 15/01/2029	3,000	2,659		10.000% due 06/02/2028	500	572	0.02
	3,000	3,107 2,109		4.250% due 15/10/2029 5.125% due 15/07/2029	1,700 \$ 3,700	1,500 2,884		Mundys SpA 1.875% due 12/02/2028	12,500	12,719	0.42
Air Canada Pass-Through Trust	•	,		5.500% due 15/01/2028	20,100	16,570		Nexi SpA	12,300	12,719	0.43
3.600% due 15/09/2028 \$	374	352	0.01		€ 600		0.02	1.625% due 30/04/2026	8,000	8,403	0.28
B.C. Unlimited Liability Co.	11 400	10 522	0.25	11.500% due 01/02/2027 (a)(f)	2,730	3,038	0.10	2.125% due 30/04/2029 (g)	21,200	20,732	0.69
3.500% due 15/02/2029 4.000% due 15/10/2030	11,400 17,600	10,523 15,807		3.375% due 01/02/2028	11,000	10,861	0.36	Shiba BidCo SpA	Γ 000	F 207	0.17
4.375% due 15/01/2028	2,500	2,390		Cerba Healthcare SACA	,	,		4.500% due 31/10/2028 Telecom Italia SpA	5,000	5,207	0.17
Bausch & Lomb Escrow Corp.				3.500% due 31/05/2028	15,300	14,198	0.48	1.625% due 18/01/2029	5,000	4,789	0.16
8.375% due 01/10/2028	9,000	9,506	0.32	Chrome Holdco S.A.S.	2.050	2.072	0.10	5.303% due 30/05/2024	\$ 2,000	1,992	0.07
Bombardier, Inc. 7.125% due 15/06/2026	4,655	4,637	0.16	5.000% due 31/05/2029 Electricite de France S.A.	3,850	2,973	0.10	7.875% due 31/07/2028	€ 25,725	31,648	1.06
7.500% due 01/02/2029	4,000	4,070			\$ 26,800	29,987	1.01	UniCredit SpA 5.459% due 30/06/2035	\$ 24,400	22,977	0.77
7.875% due 15/04/2027	2,610	2,613		Eramet S.A.				7.296% due 02/04/2034	800 _		0.03
8.750% due 15/11/2030 Garda World Security Corp.	5,300	5,650	0.19		€ 4,300 _	4,861		Total Italy	_	182,681	6.13
7.750% due 15/02/2028	1,200	1,243	0.04	Total France	_	101,290	3.40	JERSEY, CHANNEL ISLA	MDS		
GFL Environmental, Inc.	,	,		GERMANY				CORPORATE BONDS & NO			
3.500% due 01/09/2028	5,000	4,625		CORPORATE BONDS & NOTES							
4.000% due 01/08/2028 6.750% due 15/01/2031	3,000 1,050	2,775 1,083		Bayer AG				Adient Global Holdings Ltd 3.500% due 15/08/2024	ı. € 747	819	0.03
goeasy Ltd.	1,050	1,005	0.01	7.000% due 25/09/2083	5,600	6,402	0.21	G City Europe Ltd.			
9.250% due 01/12/2028	10,300	11,009	0.37	Cheplapharm Arzneimittel Gml				4.250% due 11/09/2025	2,000	2,035	0.07
Intelligent Packaging Ltd. Finco, I				3.500% due 11/02/2027 4.375% due 15/01/2028	4,350 13,550	4,661 14,633		Kennedy Wilson Europe Re		7 721	0.20
6.000% due 15/09/2028	4,800	4,483	0.15		\$ 200		0.43	3.250% due 12/11/2025 (g) Total Jersey, Channel Islands	7,700 _	7,731	
Strathcona Resources Ltd. 6.875% due 01/08/2026	875	836	0.03		€ 3,850	4,542		Total Jersey, Charmer Islanus	_	10,585	0.50
0.07570 dae 01700/2020	0/3	86,818		CT Investment GmbH	0.700	0.570	0.22	LIBERIA			
				5.500% due 15/04/2026	8,700	9,572		CORPORATE BONDS & NO	OTES		
LOAN PARTICIPATIONS AND AS	SIGNM	ENTS		IHO Verwaltungs GmbH (3.750 3.750% due 15/09/2026 (b)	4,000	4,369		Royal Caribbean Cruises Lt	d.		
Air Canada	1 221	1 227	0.05	IHO Verwaltungs GmbH (3.875				4.250% due 01/07/2026	\$ 5,000	4,833	
9.139% due 11/08/2028	1,331	1,337	0.05	3.875% due 15/05/2027 (b)	2,000	2,170	0.07	5.375% due 15/07/2027 5.500% due 31/08/2026	5,400 10,000	5,349 9,908	
B.C. Unlimited Liability Co. 7.606% due 20/09/2030	1,614	1.617	0.05	IHO Verwaltungs GmbH (4.750				5.500% due 01/04/2028	7,800	7,705	
NorthRiver Midstream Finance LF		.,			\$ 5,000	4,795	0.16	7.250% due 15/01/2030	3,000 _	3,135	
8.395% due 16/08/2030	499		0.02	Nidda Healthcare Holding Gmb 7.500% due 21/08/2026	E 22,250	25,377	0.85	Total Liberia	_	30,930	1.04
		3,454	0.12	TK Elevator Midco GmbH				LUXEMBOURG			
Total Canada		90,272	3.03	4.375% due 15/07/2027	14,400	15,433	0.52	CORPORATE BONDS & NO	OTES		
				WEPA Hygieneprodukte GmbH 2.875% due 15/12/2027		6 222	0.21	Albion Financing SARL			
				2.0/3 /0 dut 13/12/202/	6,000	6,223	0.21	6.125% due 15/10/2026	6,125	6,074	0.20

Schedule of Investments Global High Yield Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS
Altice Financing S.A.	(0003)	(0003)	ASSETS	LeasePlan Corp. NV	(0003)	(0003)	ASSETS	Verisure Midholding AB	(0003)	(0003)	ASSETS
3.000% due 15/01/2028 5.750% due 15/08/2029	€ 7,600 \$ 5,000	\$ 7,522 4,444		7.375% due 29/05/2024 (c)(e) OI European Group BV	€ 7,000 \$	7,780		5.250% due 15/02/2029 Total Sweden	€ 2,650	\$ 2,803	
Altice France Holding S.A. 4.000% due 15/02/2028	€ 3,000	1,481	0.05	6.250% due 15/05/2028 Q-Park Holding BV	800	928		SWITZERLAND			
Birkenstock Financing SARL 5.250% due 30/04/2029	5,000	5,510	0.19	2.000% due 01/03/2027 Sensata Technologies BV	7,000	7,168		CORPORATE BONDS & NOTE UBS Group AG	S		
Camelot Finance S.A. 4.500% due 01/11/2026	\$ 4,750	4,641	0.16	5.000% due 01/10/2025 Trivium Packaging Finance B\		1,002		9.250% due 13/11/2028 (c)(e)	\$ 300	324	0.01
Cidron Aida Finco SARL 5.000% due 01/04/2028	€ 17,500	18,669	0.63	3.750% due 15/08/2026 United Group BV	€ 5,000	5,366		UNITED KINGDOM CORPORATE BONDS & NOTE	S		
Cirsa Finance International SAF 4.500% due 15/03/2027 8.448% due 31/07/2028	14,000 100	14,929 112	0.50	3.125% due 15/02/2026 3.625% due 15/02/2028 4.000% due 15/11/2027	5,000 18,830 1,500	5,309 19,339 1,573	0.65	BCP Modular Services Finance 4.750% due 30/11/2028		10,291	0.35
InPost S.A. 2.250% due 15/07/2027	2,925	3,011	0.10	UPC Holding BV 3.875% due 15/06/2029	3,000	3,083	0.10	Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£ 5,000	5,931	0.20
LHMC Finco 2 SARL (7.250% Ca 7.250% due 02/10/2025 (b)	a sh or 8.00 3,796	0% PIK) 4,178	0.14	Wintershall Dea Finance BV 2.499% due 20/04/2026 (c)	3,000	3,017	0.10	Carnival PLC 1.000% due 28/10/2029	€ 8,000	6,431	0.22
Loarre Investments SARL 6.500% due 15/05/2029	15,500	16,915	0.57	ZF Europe Finance BV 2.000% due 23/02/2026	3,000	3,171		Deuce Finco PLC 5.500% due 15/06/2027	f 7,000	8,345	0.28
Summer BC Holdco SARL 5.750% due 31/10/2026	2,300	2,442	0.08	3.000% due 23/10/2029 6.125% due 13/03/2029	3,000 10,000	3,059 11,770		Harbour Energy PLC 5.500% due 15/10/2026	\$ 17,300	16,927	0.57
Telecom Italia Capital S.A. 6.375% due 15/11/2033	\$ 7,000	6,856		Ziggo BV 2.875% due 15/01/2030	5,000	4,934 1 161		Heathrow Finance PLC 4.125% due 01/09/2029	£ 3,333	3,686	0.12
7.200% due 18/07/2036	3,000	3,015 99,799		4.875% due 15/01/2030	\$ 1,300 <u> </u>	1,161 137,226		INEOS Finance PLC 2.875% due 01/05/2026	€ 5,000	5,366	0.18
LOAN PARTICIPATIONS AND	ASSIGNMI	ENTS		LOAN PARTICIPATIONS AND) ASSIGNME	NTS		INEOS Quattro Finance PLC 8.500% due 15/03/2029 9.625% due 15/03/2029	800 \$ 5,500	935 5,861	0.03
Albion Financing SARL 10.924% due 17/08/2026	287	289	0.01	Stars Group Holdings BV 8.863% due 22/07/2028	62 _		0.00	Market Bidco Finco PLC 5.500% due 04/11/2027	£ 10,300	11,604	
7.860% due 03/07/2028	725	729	0.02	Total Netherlands NORWAY	_	137,288	4.61	Pinnacle Bidco PLC 8.250% due 11/10/2028	€ 7,300	8,407	
Jazz Financing Lux SARL 8.970% due 05/05/2028	661	665	0.02	CORPORATE BONDS & NOT	ES			10.000% due 11/10/2028 Rolls-Royce PLC	£ 5,400	7,174	
PRA Health Sciences, Inc. 7.860% due 03/07/2028	195	195	0.01	Var Energi ASA 7.862% due 15/11/2083	€ 1,900 _	2,240	0.08	5.750% due 15/10/2027 Thames Water Kemble Financ	4,000	5,131	0.17
Samsonite International S.A. 8.106% due 21/06/2030	398		0.01	PANAMA				4.625% due 19/05/2026 Virgin Media Secured Finance	2,843	1,852	0.06
Total Luxembourg		2,277 102,076		CORPORATE BONDS & NOT Carnival Corp.	ES			4.250% due 15/01/2030 Vmed O2 UK Financing PLC	20,000	22,360	0.75
MULTINATIONAL	•			4.000% due 01/08/2028 5.750% due 01/03/2027	\$ 9,000 10,000	8,373 9,762	0.33	3.250% due 31/01/2031 4.750% due 15/07/2031	€ 10,750 \$ 6,250	10,955 5,587	
CORPORATE BONDS & NOTES American Airlines, Inc.	5			6.000% due 01/05/2029 7.000% due 15/08/2029	2,000 1,000	1,926 1,045	0.04	Zenith Finco PLC 6.500% due 30/06/2027	£ 3,000	3,122	0.10
5.500% due 20/04/2026 5.750% due 20/04/2029	13,583 10,800	13,495 10,540		7.625% due 01/03/2026 (g) Total Panama	3,000	3,056 24,162			,	139,965	
Ardagh Metal Packaging Finan			0.00	SPAIN				LOAN PARTICIPATIONS AND	ASSIGNN	IENTS	
3.250% due 01/09/2028 Clarios Global LP	3,000	2,628		CORPORATE BONDS & NOT	ES			Delta SARL 7.598% due 15/01/2030	\$ 600	602	0.02
4.375% due 15/05/2026 Connect Finco SARL	€ 10,000	10,991		Cellnex Finance Co. S.A. 2.000% due 15/09/2032 3.875% due 07/07/2041	€ 6,400 \$ 2,400	6,064 1,861		Froneri International Ltd. 7.706% due 29/01/2027	352		0.01
6.750% due 01/10/2026 Total Multinational	\$ 5,000	4,974 42,628		Cellnex Telecom S.A. 1.000% due 20/04/2027	€ 4,100	4,189		Total United Kingdom		140,920	0.03 4.73
NETHERLANDS				Grifols S.A. 3.875% due 15/10/2028	14,800	14,979		UNITED STATES			
CORPORATE BONDS & NOTES Ashland Services BV				Grupo Antolin-Irausa S.A. 3.500% due 30/04/2028	4,500	3,800		CORPORATE BONDS & NOTE Academy Ltd.			
2.000% due 30/01/2028 Axalta Coating Systems Dutch	€ 9,625 Holding B\	9,908 /	0.33	Lorca Telecom Bondco S.A. 4.000% due 18/09/2027	14,000	15,136		6.000% due 15/11/2027 Acadia Healthcare Co., Inc.	1,075	1,057	0.04
7.250% due 15/02/2031 Boels Topholding BV	\$ 9,400	9,870	0.33	Total Spain		46,029		5.000% due 15/04/2029 Acushnet Co.	5,000	4,819	0.16
6.250% due 15/02/2029 Clear Channel International BV	€ 1,100	1,273	0.04	SWEDEN CORPORATE BONDS & NOT	E C			7.375% due 15/10/2028 AdaptHealth LLC	350	365	0.01
6.625% due 01/08/2025 Dufry One BV	\$ 3,000	3,017	0.10	Castellum AB		6.4	0.25	5.125% due 01/03/2030 6.125% due 01/08/2028	1,000 300		0.03 0.01
2.000% due 15/02/2027 (g) 3.375% due 15/04/2028	€ 14,250 10,000	14,765 10,565		3.125% due 02/12/2026 (c) Dometic Group AB 2.000% due 29/09/2028 (g)	7,700 5,000	6,489 4,847		ADT Security Corp. 4.875% due 15/07/2032	4,000	3,704	0.12
Energizer Gamma Acquisition I 3.500% due 30/06/2029	6,082	5,814	0.20	2.000% due 29/09/2028 (g) Intrum AB 3.000% due 15/09/2027	3,500	2,960		Advantage Sales & Marketing 6.500% due 15/11/2028	, Inc. 2,000	1,845	0.06
GTCR W-2 Merger Sub LLC 8.500% due 15/01/2031	£ 1,400	1,935	0.07	3.500% due 15/09/2027 3.500% due 15/07/2026 9.250% due 15/03/2028 (g)	2,000 3,584	2,960 1,881 3,632	0.06	Allegiant Travel Co. 7.250% due 15/08/2027	10,500	10,286	0.35
IPD BV 8.000% due 15/06/2028	€ 1,200	1,419	0.05	Verisure Holding AB 3.250% due 15/02/2027	10,000	10,635		Alliant Holdings Intermediate 7.000% due 15/01/2031	5,300	5,594	0.19

PAI DESCRIPTION (0005			DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	
·) (000S)	ASSETS	4.250% due 15/01/2034	(000s) \$ 7,000	(000s) \$ 5,698	0.19		(0005)	(0005)	ASSETS
Allison Transmission, Inc. 3.750% due 30/01/2031 \$ 2,000 4.750% due 01/10/2027 2,000	\$ 1,769 1,934		4.500% due 15/08/2030 4.500% due 01/05/2032	10,000 10,000	9,028 8,578	0.30 0.29	Diamond Sports Group LLC 5.375% due 15/08/2026 ^ Directv Financing LLC	\$ 6,000 \$	308	0.01
AMC Networks, Inc. 4.250% due 15/02/2029 7,000	5,348	0.18	4.500% due 01/06/2033 4.750% due 01/03/2030	5,000 7,000	4,237 6,406	0.22	5.875% due 15/08/2027 DISH DBS Corp.	12,500	11,755	0.39
4.750% due 01/08/2025 8,300 American Airlines Pass-Through Trust			5.125% due 01/05/2027 5.375% due 01/06/2029	9,000 3,500	8,701 3,304		5.250% due 01/12/2026 5.750% due 01/12/2028	6,750 5,000	5,796 3,997	
3.375% due 01/11/2028 288		0.01	CD&R Smokey Buyer, Inc. 6.750% due 15/07/2025	2,275	2,253	0.08	5.875% due 15/11/2024 7.750% due 01/07/2026	2,000 2,000	1,877 1,395	0.06
American Builders & Contractors Supply 3.875% due 15/11/2029 2,000		0.06	Central Garden & Pet Co. 4.125% due 30/04/2031	4,000	3,539	0.12	DISH Network Corp. 11.750% due 15/11/2027	5,000	5,223	
Amsted Industries, Inc. 4.625% due 15/05/2030 5,000	4,583	0.15	Central Parent LLC 8.000% due 15/06/2029	4,700	4,909	0.17	DT Midstream, Inc. 4.125% due 15/06/2029	5,000	4,606	
AmWINS Group, Inc. 4.875% due 30/06/2029 5,000	4,573	0.15	Charles River Laboratories Intern 3.750% due 15/03/2029	national, In 2,000	nc. 1,834	0.06	4.375% due 15/06/2031	4,000	3,613	
Antero Midstream Partners LP 5.375% due 15/06/2029 5,000		0.16	4.000% due 15/03/2031 Chesapeake Energy Corp.	1,000	905	0.03	Edgewell Personal Care Co. 4.125% due 01/04/2029 5.500% due 01/06/2028	1,500 2,500	1,367 2,456	
5.750% due 01/03/2027 200 APi Group DE, Inc.		0.01	5.500% due 01/02/2026 5.875% due 01/02/2029	2,000 1,500	1,984 1,472	0.05	Element Solutions, Inc. 3.875% due 01/09/2028	3,200	2,949	
4.750% due 15/10/2029 3,000 Aramark Services, Inc.	, -	0.09	6.750% due 15/04/2029 Churchill Downs, Inc.	12,000	12,124		Embecta Corp. 5.000% due 15/02/2030 (q)		5,692	
5.000% due 01/02/2028 3,000 Ascent Resources Utica Holdings LLC	2,912	0.10	5.750% due 01/04/2030 6.750% due 01/05/2031	3,750 5,000	3,661 5,081		Emerald Debt Merger Sub LLC	6,700	,	
5.875% due 30/06/2029 3,000 AT&T, Inc.	2,794	0.09	Cinemark USA, Inc. 5.250% due 15/07/2028	1,800	1,653		6.625% due 15/12/2030 Endeavor Energy Resources LP		6,570	
2.875% due 02/03/2025 (c) € 7,500 Avantor Funding, Inc.	7,982	0.27	5.875% due 15/03/2026 CITGO Petroleum Corp.	775	759	0.03	5.750% due 30/01/2028 EnLink Midstream LLC	10,000	10,016	0.34
3.875% due 15/07/2028 4,750 4.625% due 15/07/2028 \$ 2,500		0.17 0.08	8.375% due 15/01/2029 Clarivate Science Holdings Corp.	4,150	4,271	0.14	5.375% due 01/06/2029 5.625% due 15/01/2028	7,500 1,000		0.03
B&G Foods, Inc. 8.000% due 15/09/2028 4,000		0.14	3.875% due 01/07/2028 4.875% due 01/07/2029	3,750 4,000	3,539 3,758		6.500% due 01/09/2030 EQM Midstream Partners LP	1,750	1,789	
Ball Corp. 2.875% due 15/08/2030 2,500	,		Clearway Energy Operating LLC 3.750% due 15/01/2032	2,150	1,876	0.06	4.000% due 01/08/2024 4.500% due 15/01/2029	1,871 11,750		0.37
3.125% due 15/09/2031 1,500		0.04	4.750% due 15/03/2028 Cloud Software Group, Inc.	2,000	1,928	0.06	4.750% due 15/01/2031 6.000% due 01/07/2025	5,050 735		0.02
Bath & Body Works, Inc. 6.875% due 01/11/2035 7,000	7,098	0.24	6.500% due 31/03/2029 CommScope, Inc.	8,000	7,626	0.26	6.500% due 01/07/2027 6.500% due 15/07/2048	5,800 4,000	5,909 4,105	0.14
BCPE Empire Holdings, Inc. 7.625% due 01/05/2027 12,600	12,163	0.41	6.000% due 01/03/2026	2,000	1,784	0.06	7.500% due 01/06/2027 7.500% due 01/06/2030	1,000 2,000	1,031 2,152	
Beacon Roofing Supply, Inc. 6.500% due 01/08/2030 1,550	1,586	0.05	Community Health Systems, Inc. 4.750% due 15/02/2031 5.250% due 15/05/2030	5,000 5,000	3,938 4,189		Fertitta Entertainment LLC 4.625% due 15/01/2029	2,000	1,817	0.06
Blue Racer Midstream LLC 7.625% due 15/12/2025 4,475	4,538	0.15	5.625% due 15/03/2027 6.000% due 15/01/2029	8,700 1,625	8,095 1,465	0.27	First Student Bidco, Inc. 4.000% due 31/07/2029	5,000	4,341	0.15
Boxer Parent Co., Inc. 6.500% due 02/10/2025 € 3,000	3,318	0.11	8.000% due 15/03/2026 Comstock Resources, Inc.	692	690	0.02	Ford Motor Co. 6.100% due 19/08/2032	4,250	4,286	0.14
Boyd Gaming Corp. 4.750% due 01/12/2027 \$ 2,000	1,928	0.06	5.875% due 15/01/2030 6.750% due 01/03/2029	2,000 4,000	1,737 3,663		Ford Motor Credit Co. LLC 2.700% due 10/08/2026	4,000	3,707	
4.750% due 15/06/2031 4,000 Boyne USA, Inc.	3,676	0.12	CoreLogic, Inc. 4.500% due 01/05/2028	4,197	3,681	0.12	3.375% due 13/11/2025 4.000% due 13/11/2030	2,500 12,000	2,393 10,776	0.36
4.750% due 15/05/2029 5,000 Brandywine Operating Partnership LP	4,707	0.16	Coty, Inc. 5.000% due 15/04/2026	523		0.02	4.125% due 17/08/2027 4.134% due 04/08/2025	2,500 6,000	2,369 5,835	
3.950% due 15/11/2027 100 4.550% due 01/10/2029 300		0.00		€ 700 \$ 2,750		0.03	Fortrea Holdings, Inc. 7.500% due 01/07/2030	2,000	2,056	
7.800% due 15/03/2028 200 Buckeye Partners LP	202	0.01	Covanta Holding Corp. 4.875% due 01/12/2029	3,000	2,625	0.09	Fortress Transportation & Infra 5.500% due 01/05/2028	2,950	2,839	0.10
4.125% due 01/03/2025 3,000 4.500% due 01/03/2028 1,000		0.10 0.03	5.000% due 01/09/2030 Credit Acceptance Corp.	3,000	2,560	0.09	6.500% due 01/10/2025 Freedom Mortgage Corp.	1,287	1,284	
Builders FirstSource, Inc. 4.250% due 01/02/2032 3,000	2.710	0.09	9.250% due 15/12/2028 Credit Suisse AG AT1 Claim	1,700 4,900	1,814 588	0.06 0.02	12.000% due 01/10/2028 12.250% due 01/10/2030	10,900 7,650	11,913 8,404	
5.000% due 01/03/2030 5,000 Burford Capital Global Finance LLC		0.16	Crocs, Inc. 4.125% due 15/08/2031	4,000	3,390		Frontier Communications Hold 5.000% due 01/05/2028	2,500	2,313	
9.250% due 01/07/2031 7,650 Calpine Corp.	8,140	0.27	Crown Americas LLC 4.250% due 30/09/2026		4,855		5.875% due 15/10/2027 Gap, Inc.	3,000	2,901	
3.750% due 01/03/2031 7,000 4.500% due 15/02/2028 4,000			4.750% due 01/02/2026	5,000 2,000	1,982	0.16	3.625% due 01/10/2029 3.875% due 01/10/2031	10,600 4,900	9,076 4,042	
4.625% due 01/02/2029 1,500 5.125% due 15/03/2028 4,000	1,395	0.05	CrownRock LP 5.625% due 15/10/2025	2,500	2,498	0.08	Gartner, Inc. 3.625% due 15/06/2029	4,000	3,615	
5.250% due 01/06/2026 663 Cantor Fitzgerald LP		0.02	CSC Holdings LLC 3.375% due 15/02/2031	5,000	3,653		3.750% due 01/10/2030 4.500% due 01/07/2028	2,000 2,000	1,770 1,898	
7.200% due 12/12/2028 1,550	1,590	0.05	4.125% due 01/12/2030 5.500% due 15/04/2027	3,500 2,000	2,667 1,850		Genesis Energy LP 6.250% due 15/05/2026	2,000	2,000	
Capstone Borrower, Inc. 8.000% due 15/06/2030 3,100	3,229	0.11	Curo Group Holdings Corp. 7.500% due 01/08/2028	200	68	0.00	8.250% due 15/01/2029 8.875% due 15/04/2030	2,875 700	2,961 725	0.10 0.02
Cargo Aircraft Management, Inc. 4.750% due 01/02/2028 9,900	9,072	0.30	Cushman & Wakefield U.S. Borro 8.875% due 01/09/2031	1,800	1,909	0.06	GN Bondco LLC 9.500% due 15/10/2031	7,000	6,843	0.23
Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028 € 13,300	12,828	0.43	DaVita, Inc. 4.625% due 01/06/2030	12,000	10,487	0.35	Go Daddy Operating Co. LLC 3.500% due 01/03/2029	5,000	4,534	0.15
CCO Holdings LLC 4.250% due 01/02/2031 \$ 5,000	4,376	0.15	Diamond Offshore Drilling, Inc. 13.000% due 21/12/2026	44	43	0.00	GoTo Group, Inc. 5.500% due 01/09/2027	2,000	969	0.03

Sepail Published Programmer Sepail Published Publish	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
2.26996. doi:10.002009 5 1.500 5 1.000 6 1.000 1.000 6 1.000 1.000 6 1	Graphic Packaging International L		` '		LES Topco LLC				OneMain Finance Corp.	, ,	, ,	
Self-Strick (1970) 1970	2.625% due 01/02/2029 3.500% due 01/03/2029 \$	1,000 \$			5.875% due 15/10/2026 S LifePoint Health, Inc.				3.500% due 15/01/2027 5.375% due 15/11/2029	5,000	4,689	0.16
1.7500 1	5.875% due 15/07/2026		487	0.02	Light & Wonder International, In	ıc.	•		6.875% due 15/03/2025	5,000	5,065	0.17
			1,285	0.04			2,949	0.10	9.000% due 15/01/2029	•		
3.379% de 1900/2029 4.00 5.079 0.179 0.199 0.1990 0	7.500% due 15/01/2031	5,400	5,710	0.19	9.000% due 15/05/2028 Lindblad Expeditions LLC	5,000			2.875% due 30/04/2028 €	3,000	2,764	
BOOMS on 150002027 1,4150 4,753 0.55	3.375% due 15/06/2026					2,800	•			14,600	12,504	0.42
Heamstagun, Jin. 2002 200 1,860 0.06 4.129 data 3006/2018 1.225 https://doi.org/10.1001/2018 https://doi.org/10.1001/2018 1.225 https://doi.org/10.1001/2018 https://doi.org/10.100	8.000% due 15/06/2027		14,753	0.12		4,000	4,073	0.14	4.250% due 15/01/2029	•		
Millon Found Model 1962 200 2,75 2,75 200 2,75		2,000	1,860	0.06	4.125% due 30/06/2028		1,115	0.04	5.000% due 15/08/2027	•		
\$2,000% also P10502033 \$3,000 \$275 \$0.95 \$8,875% dis \$1,000 \$0.95					4.500% due 15/06/2029	2,000	1,765	0.06	6.625% due 01/04/2030 (g)	,	1,864	0.06
## 2875% do 1007/2031 5,000					7.875% due 15/08/2026		6,111	0.21	7.250% due 15/05/2031		2,436	0.08
Michael Monday Michael Security Michael Secur				0.15	3.875% due 01/04/2029					5,300	5,015	0.17
4.875% due 1010/20027 2,500 2,464 0.08 4625% due 01090/2005 5,000 997 0.03 2,700 0.09 997 0.03 2,700 0.09 997 0.03 2,700 0.09 997 0.03 2,700 0.09 997 0.03 2,700 0.09 997 0.00		4,000	3,695	0.12		10,000	9,439	0.32			2,808	0.09
\$\frac{3}{250}\frac{6}{\text{billion} \text{Loss}{250}\frac{2}{\text{billion} \text{billion} \text{Loss}{250}\frac{2}{\text{billion} \text{billion} \text{Loss}{250}\frac{2}{\text{billion} \text{billion} \te	4.875% due 01/04/2027	2,500	2,464	0.08							9 356	0.31
Note 1	3.250% due 15/02/2029					2 700	2 529	0.09	Park Intermediate Holdings LLC	·	•	
4.375% due 1000/20231 5.375% due 1000/20238 6.50% due 1500/20238 6.50% due 1500/2023 6.50% due 1500/20238 6.50% du	Howard Hughes Corp.		,		Midwest Gaming Borrower LLC	•	•		7.500% due 01/06/2025			
Howard Midstream Energy Partners LLC 650% due 1500/12027 570% due 1500/12028 5,775 6,088 0.20 1,997 0.07 5,759% due 1500/12028 5,775 6,088 0.20 1,997 0.07 5,759% due 1500/12028 5,775 0.08 0.09 0.09 0.09 0.09 0.09 0.09 0.00 0.	4.375% due 01/02/2031	3,000	2,607	0.09	MPH Acquisition Holdings LLC		•			750	765	0.03
8.875% due 1507/2028	Howard Midstream Energy Partne	ers LLC				11,045	9,902	0.33		2,000	1,997	0.07
Howmer Aerospace, Inc. 550% due 10/02/037 3,000 3,135 11						600	523	0.02			6.760	0.23
Cahn Enterprises F 5.509% due \$1505/2027 700 629 0.2 5.500% due \$1.505/2026 300 286 0.01 286 0		3,000	3,135	0.11	7.375% due 15/05/2027		2,697	0.09	5.750% due 15/09/2031			
6.259% due 1501/2028		700	629	0.02	5.500% due 15/08/2028		4,813	0.16	4.250% due 01/08/2029			
4.750% due 1501/2028	6.250% due 15/05/2026				9.500% due 01/04/2029	12,475	13,266	0.45	Permian Resources Operating LL	c	•	
New Start	4.750% due 15/01/2028					2,500	2,299	0.08	5.875% due 01/07/2029	3,000	2,929	0.10
IOVIA Inc. 1.750% due 15/01/2028 3,000 3,045 0.10 1.750% due 15/01/2028 3,000	Imola Merger Corp.					1,250	1,245	0.04	7.000% due 15/01/2032			
2.250% due 15/03/2029 3,000 3,045 0,10 2.267% due 15/03/2029 3,000 3,045 0,10 2.267% due 15/03/2029 3,000 3,045 0,10 2.267% due 15/03/2029 5,000 4,000 3,695 0,12 4.250% due 15/03/2027 4,000 3,871 0,13 2.662% due 15/12/2027 2,000 1,727 0,000 4.500% due 15/03/2028 4,000 3,704 0,12 4.500% due 15/03/2029 4,000 1,727 0,000 4.500% due 15/03/2026 3,000 3,440 0,11 4.500% due 15/03/2028 3,000 3,440 0,11 4.500% due 15/03/2028 3,000 3,440 0,11 4.500% due 15/03/2029 3,000 3,440	IQVIA, Inc.	•					1,397	0.05	4.750% due 15/02/2028			
5000% due 15/05/2027 \$ 1,000 \$92 0.03 \$4.00	2.250% due 15/03/2029	3,000	3,045	0.10	11.750% due 15/10/2028		9,797	0.33		1,000	9/4	0.03
NextEra Energy Operating Partners LP S.000% due 15/12/2028 5,000 4,825 0.16	5.000% due 15/05/2027 \$				4.750% due 01/11/2028							
Kaiser Aluminum Corp. 4,500% due 15/09/2024 262 254 0.01 4,500% due 15/09/2027 5,975 5,756 0.19 4,500% due 01/06/2031 2,000 3,704 0.12 4,500% due 15/09/2027 5,975 5,756 0.19 4,500% due 15/09/2027 5,975 5,756 0.19 4,500% due 15/09/2027 3,500 3,450 0.12 4,500% due 15/09/2026 3,900 3,143 0.11 4,500% due 15/09/2026 3,900 3,445 0.12 4,500% due 15/09/2026 3,900 3,143 0.11 4,500% due 15/09/2027 4,250 3,750% due 15/09/2026 3,900 3,143 0.11 4,500% due 15/09/2026 3,900 3,942 0.13 4,500% due 15/09/2026 3,900 3,942 0.13 4,500% due 15/09/2026 3,900 3,942 0.13 4,500% due 15/09/2028 1,200 1,223 0.04 4,500% due 15/09/2026 3,900 3,942 0.13 4,500% due 15/09/2028 1,200 1,223 0.04 4,500% due 15/09/2030 8,700 9,660 0.30 4,500% due 15/09/2025 € 8,200 8,711 0.29 4,500% due 15/09/2025 € 8,200 8,711 0.29 4,500% due 15/09/2025 € 8,200 8,711 0.29 4,750% due 15/09/2025 € 8,200 8,711 0.29 4,750% due 15/09/2025 € 8,200 8,711 0.29 4,750% due 15/09/2026 3,000 7,001 0,500 due 15/09/2028 1,250 0,000 4,986 0.16 4,750% due 15/09/2026 5,000 4,868 0.16 4,750% due 15/09/2026 5,000 4,868 0.16 4,750% due 15/09/2029 4,250 3,758 0.13 4,875% due 10/10/2028 5,000 4,986 0.16 4,750% due 15/09/2029 2,000 1,958 0.07 4,750% due 15/09/2029 4,250 3,758 0.13 4,750% due 15/09/2029 2,000 1,958 0.07 4,750% due 15/09/2029 2,500 2,327 0.08 4,750% due 15/09/2029 3,000 4,400 4,437 0.16 4,750% due 15/09/2029 2,500 2,327 0.08 4,750% due 15/09/2029 2,500 2,327 0.08 4,750% due 15/09/2029 2,500 2,327 0.08 4,750% due 15/09/2029 3,000 4,400 4,	4.625% due 15/12/2025				NextEra Energy Operating Partn	ers LP	•					
4.50% due 01/03/2028 4,000 3,704 0.12 4.625% due 01/03/2028 4,000 3,704 0.12 4.625% due 15/01/2028 3,000 3,143 0.13 3.375% due 15/04/2024 267 266 0.01 4.750% due 01/06/2027 5,750% due 15/04/2024 267 266 0.01 5.750% due 15/04/2024 267 266 0.01 5.750% due 15/04/2026 4,000 4,024 0.14 5.750% due 15/04/2028 5,000 4,975 0.17 5.750% due 15/05/2028 1,200 1,223 0.04 8.00% due 15/04/2030 8,700 9,060 0.30 8,700 0.30 8,70		2,000			4.250% due 15/07/2024	2,000	1,979	0.07		4,400	4,378	0.15
NGL Energy Operating LLC 7.500% due 01/06/2027 3,500 3,450 0.12 NGL Energy Operating LLC 7.500% due 01/02/2026 3,900 3,942 0.13 5.250% due 15/04/2028 5,000 4,975 0.17 5.875% due 15/12/2028 1,200 1,223 0.04 Novelis Corp. 3,875% due 15/12/2028 1,250 1,186 0.04 Novelis Corp. 3,875% due 15/12/2028 1,250 1,250 1,186 0.04 Novelis Corp. 3,875% due 15/12/2028 1,250 1,250 1,250 0.04 1,250 0.05 1,2					4.500% due 15/09/2027	5,975	5,756	0.19			4.639	0.16
Noble Finance LLC S.00% due 15/06/2030 S.790		3,500	3,450	0.12	NGL Energy Operating LLC				5.250% due 15/04/2024	267	266	0.01
6.625% due 15/12/2028 1,200 1,223 0.04 Kronos International, Inc. 3.750% due 15/09/2025 € 8,200 8,711 0.29 3.875% due 15/08/2031 8,000 7,061 0.24 3.875% due 15/08/2031 8,000 7,061 0.24 4.750% due 15/09/2026 5,000 4,868 0.16 5.750% due 15/07/2026 5,000 1,846 0.06 4.750% due 15/02/2029 4,250 3,758 0.13 4.750% due 15/02/2029 2,000 1,958 0.07 3.875% due 15/02/2029 4,250 3,758 0.13 4.750% due 15/02/2029 2,000 1,958 0.07 3.750% due 08/08/2029 2,000 1,846 0.06 4.750% due 15/02/2025 141 140 0.00 4.750% due 15/02/2029 2,000 1,958 0.07 3.875% due 01/10/2025 2,500 2,486 0.08 3.875% due 01/10/2030 2,000 2,000 2,005 0.07 4.750% due 15/02/2027 4,425 4,090 0.14 4.750% due 15/02/2027 4,425 4,090 0.14 4.750% due 01/10/2030 2,000 1,050 0.00% due 25/05/2010 1 3.875% due 15/01/2029 2,000 1,050 0.04 3.875% due 01/10/2029 (€ 10,000 9,482 0.32 3.750% due 15/01/2029 5,000 4,498 0.15 5.750% due 15/01/2029		3,000	2,947	0.10	Noble Finance LLC				6.250% due 15/01/2028			
3.750% due 15/09/2025		1,200				8,700	9,060	0.30	4.000% due 15/02/2028	1,250	1,186	0.04
5.875% due 01/11/2028	3.750% due 15/09/2025 €	8,200	8,711	0.29					9.375% due 01/05/2029	900	962	0.03
3.375% due 15/02/2029 4,250 3,758 0.13 Resorts World Las Vegas LLC 4.625% due 16/04/2029 250 218 0.01 4.875% due 15/05/2028 2,000 1,958 0.07 4.875% due 15/05/2028 2,000 1,958 0.07 4.875% due 15/05/2028 2,000 1,958 0.07 Las Vegas Sands Corp. 3.900% due 08/08/2029 20,500 18,914 0.63 4.900 0.14 4.900 0.14 4.750% due 01/10/2025 2,500 2,486 0.08 4.750% due 15/02/2029 2,500 2,327 0.08 4.750% due 15/02/2029 1,500 1,450 0.05 1.900 0.14 2.900 0.15 2.900 0.15	5.875% due 01/11/2028 \$					7,000	6,594	0.22		2,000	1,851	0.06
4.875% due 15/05/2028 2,000 1,958 0.07 Las Vegas Sands Corp. 3.900% due 08/08/2029 20,500 18,914 0.63 Legacy LifePoint Health LLC 4.375% due 15/02/2027 4,425 4,090 0.14 Lehman Brothers Holdings, Inc. 0.000% due 25/05/2010 ^ 14,200 25 0.00 Level 3 Financing, Inc. 3.625% due 15/01/2029 2,000 1,050 0.04 3.750% due 15/01/2029 3,000 1,560 0.05 A.8750% due 15/01/2029 3,000 1,560 0.05 A.8750% due 15/01/2020 2,000 2,006 0.07 A.8750% due 15/01/2020 2,000 1,550 0.04 A.8750% due 15/01/2020 2,000 2,006 0.07 A.8750% due 15/01/2020 2,000 2,006 0.07 A.8750% due 15/01/2020 2,000 0.04 A.8750% due 15/01/2020 2,000 2,006 0.07 A.8750% due 15/01/2020 2,000 0.04 A.8750% due 15/01/2020 2,000 0.07 A.8750% due 15/01/2020 3,000 0.04 A.8750% due 15/01/2020 2,000 0.07 A.8750% due 15/01/2020 3,000 0.04 A.8750% due 15/01/2020 2,000 0.07 A.8750% due 15/01/2020 3,000 0.04 A.8750% due 15/01/2020 2,000 0.07 A.8750% due 15/01/2020 3,000 0.07 A.9450 0.08 A.950% due 27/07/2030 2,000 0.08 A.7500% due 15/01/2020 2,000 0.07 A.7500% due 15/01/2020 2,500 0.07 A.7500% due 15/01/2020 2,500 0.07 A.7500% due 15/01/2020 2,000 0.07 A.7500% due 15/01/2020 2,500 0.07 A.7500% due 15/01/2020	Lamb Weston Holdings, Inc.				3.375% due 15/02/2029	4,250	3,758	0.13		250	218	0.01
Legacy LifePoint Health LLC 4.375% due 15/02/2027 4.425 4,090 0.14 Lehman Brothers Holdings, Inc. 0.000% due 25/05/2010 ↑ 14,200 25 0.00 18,914 0.63 0.64 0.750% due 15/02/2029 0.675% due 15/03/2028 0.675% due 15/03/2028 0.755% due 15/03/2029 0.755% due 15/03/2029 0.755% due 15/03/2029 0.755% due 15/03/2028 0.755% due 15/03/2029 0.755% due 15/03/2029 0.755% due 15/0	4.875% due 15/05/2028				7.750% due 15/12/2025	141	140	0.00		2,000	2,065	0.07
Legacy LifePoint Health LLC 4.375% due 15/02/2027 4,425 4,090 0.14 A,000		20,500	18,914	0.63	5.750% due 01/10/2025				4.500% due 15/02/2029			
Lehman Brothers Holdings, Inc. 0.000% due 25/05/2010 ^ 14,200 25 0.00 Level 3 Financing, Inc. 3.875% due 01/10/2028 € 10,000 10,156 0.34 4.250% due 01/10/2028 \$ 2,700 2,433 0.08 5.375% due 01/10/2029 (c) € 10,000 9,482 0.32 7.750% due 15/03/2021 2,500 2,668 0.09 Level 3 Financing, Inc. 3.625% due 15/01/2029 2,000 1,050 0.04 3.750% due 15/03/2021 2,500 2,668 0.09 Comparison of the standard of		4,425	4,090	0.14	Olympus Water U.S. Holding Cor	p.	•		Ritchie Bros Holdings, Inc.			
Level 3 Financing, Inc. 3.625% due 15/01/2029 3.750% due 15/07/2029 3.750% due 01/10/2029 () € 10,000 9,482 0.32 4.000% due 15/09/2029 5,000 4,498 0.15 8.750% due 15/07/2029 3.750% due 15/07/2029 3.750% due 01/10/2029 () € 10,000 9,482 0.32 4.000% due 15/09/2029 5.000 4,498 0.15					4.250% due 01/10/2028	2,700	2,433	0.08	7.750% due 15/03/2031			
3.750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,000 1,560 0.05 ON Semiconductor Corp. 3,750% due 15/07/2029 3,750% due 15/07/2	Level 3 Financing, Inc.								4.000% due 15/09/2029	5,000	4,498	0.15
	3.750% due 15/07/2029	3,000	1,560	0.05		3,500	3,249	0.11		5,000	4,732	0.16

		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION		(000S)		ASSETS	DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS
Rocket Mortgage LLC 3.625% due 01/03/2029 3.875% due 01/03/2031 4.000% due 15/10/2033	\$	1,750 \$ 3,000 2,000	1,586 2,642 1,701	0.09	6.625% due 31/07/2026	\$ 5,000 4,000	\$ 4,478 4,039	0.15 0.14	American Builders & Contractors S 7.356% - 7.456% due 15/01/2027	Supply Co	o., Inc.	0.01
Rockies Express Pipeline LLC 3.600% due 15/05/2025		1,500	1,453		TriNet Group, Inc. 3.500% due 01/03/2029	5,000	4,479	0.15	APi Group, Inc. 7.970% due 03/01/2029	753	754	0.03
4.800% due 15/05/2030 4.950% due 15/07/2029		2,000 4,000	1,833 3,829	0.06	Triumph Group, Inc. 9.000% due 15/03/2028 Twilio, Inc.	5,125	5,456	0.18	AppLovin Corp. 8.456% due 16/08/2030 Avis Budget Car Rental LLC	1,015	1,017	0.03
Sabre GLBL, Inc. 8.625% due 01/06/2027 11.250% due 15/12/2027		2,000 2,280	1,822 2,242		3.625% due 15/03/2029 3.875% due 15/03/2031	4,000 3,000	3,654 2,678	0.12 0.09	8.456% due 16/03/2029 Axalta Coating Systems U.S. Holdi	268 ings, Inc.	269	0.01
SBA Communications Corp. 3.125% due 01/02/2029		7,000	6,297	0.21	U.S. Foods, Inc. 4.625% due 01/06/2030 4.750% due 15/02/2029	1,650 6,400	1,539 6,083	0.05 0.20	7.848% due 20/12/2029 B&G Foods, Inc.	678		0.02
3.875% due 15/02/2027 SCIL LLC 9.500% due 15/07/2028	c	7,000	6,727 2,922		6.875% due 15/09/2028 7.250% due 15/01/2032	1,250 1,800	1,288 1,879	0.04 0.06	7.856% due 10/10/2026 Barnes Group, Inc. 8.456% due 03/09/2030	201 324		0.01
Scotts Miracle-Gro Co. 4.375% due 01/02/2032		2,475 1,150		0.10	Uber Technologies, Inc. 4.500% due 15/08/2029 UGI International LLC	7,000	6,691	0.22	Brookfield Property REIT, Inc. 7.856% due 27/08/2025	739		0.03
Sensata Technologies, Inc. 3.750% due 15/02/2031		6,000	5,297	0.18		€ 11,430	10,783	0.36	Calpine Construction Finance Co. I 7.606% due 31/07/2030	L P 499	499	0.02
Silgan Holdings, Inc. 2.250% due 01/06/2028	€	5,750	5,864	0.20	•	\$ 5,400 11,900	5,266 11,142	0.18 0.37	Calpine Corp. 7.970% due 16/12/2027	350	351	0.01
Sirius XM Radio, Inc. 3.875% due 01/09/2031 4.000% due 15/07/2028	\$	1,775 7,000	1,521 6,478		Univision Communications, In 4.500% due 01/05/2029 5.125% due 15/02/2025	8,000 922	7,147 919	0.24	Carnival Corp. 8.357% due 08/08/2027 Central Parent, Inc.	2,427	2,436	0.08
5.000% due 01/08/2027 SM Energy Co.		4,400	4,253	0.14	6.625% due 01/06/2027 8.000% due 15/08/2028	5,000 1,760	4,990 1,817	0.17 0.06	9.348% - 9.360% due 06/07/2029 Ciena Corp.	246	248	0.01
6.500% due 15/07/2028 6.625% due 15/01/2027 Southwestern Energy Co.		2,000 2,000	2,003 1,991		USI, Inc. 7.500% due 15/01/2032	500	513	0.02	7.358% due 24/10/2030 CQP Holdco LP	300		0.01
5.375% due 01/02/2029 5.375% due 15/03/2030		2,500 5,000	2,442 4,888		Venture Global Calcasieu Pas 3.875% due 15/08/2029 3.875% due 01/11/2033	4,500 2,500	4,088 2,122	0.14 0.07	8.360% due 31/12/2030 Cushman & Wakefield U.S. Borrow 8.706% due 31/01/2030	1,293 ver LLC 770	1,297	0.04
Spectrum Brands, Inc. 3.875% due 15/03/2031		3,000	2,733		4.125% due 15/08/2031 6.250% due 15/01/2030	3,775 10,000	3,331	0.11 0.33	DirecTV Financing LLC 10.650% due 02/08/2027	1,321	1,324	
5.000% due 01/10/2029 Spirit AeroSystems, Inc. 9.375% due 30/11/2029		2,000	1,910 3,287		Venture Global LNG, Inc. 8.125% due 01/06/2028 8.375% due 01/06/2031	5,300 10,100	5,357 10,110	0.18 0.34	E.W. Scripps Co. 8.033% due 01/05/2026	734	733	0.03
9.750% due 15/11/2030 SRS Distribution, Inc.		6,880	7,404		9.500% due 01/02/2029 9.875% due 01/02/2032	2,200 2,200	2,329 2,293	0.08	Elanco Animal Health, Inc. 7.193% due 01/08/2027	474	472	0.02
4.625% due 01/07/2028 Standard Industries, Inc.		7,000	6,649		Vertiv Group Corp. 4.125% due 15/11/2028	3,000	2,817	0.09	Emrld Borrower LP 8.356% - 8.380% due 31/05/2030	599	601	0.02
2.250% due 21/11/2026 3.375% due 15/01/2031 4.375% due 15/07/2030		19,700 2,000 2,000	20,645 1,724 1,839	0.06	Viavi Solutions, Inc. 3.750% due 01/10/2029 Victoria's Secret & Co.	2,375	2,082	0.07	FinCo LLC 8.383% due 27/06/2029 Foundation Building Materials Hol	624 Idina Co.		0.02
4.750% due 15/01/2028 Star Parent, Inc.		2,000	1,927	0.06	4.625% due 15/07/2029 Vistra Operations Co. LLC	4,000	3,346	0.11	8.895% due 31/01/2028 Go Daddy Operating Co. LLC	788	787	0.03
9.000% due 01/10/2030 Station Casinos LLC		500		0.02	7.750% due 15/10/2031 White Cap Buyer LLC	6,000	6,236		7.856% due 09/11/2029 Great Outdoors Group LLC	807		0.03
4.500% due 15/02/2028 Suburban Propane Partners LP 5.000% due 01/06/2031		3,000 5,000	2,831 4,540		6.875% due 15/10/2028 White Cap Parent LLC (8.250		7,148 r 9.000% PIK)		9.220% due 06/03/2028 Grifols Worldwide Operations USA		1,185	
Summer BC Bidco LLC 5.500% due 31/10/2026		1,300	1,219		8.250% due 15/03/2026 (b) Williams Scotsman, Inc. 7.375% due 01/10/2031	3,000 6,600	2,990 6,926		7.538% due 15/11/2027 Hilton Domestic Operating Co., Inc 7.455% due 08/11/2030	399 c. 375		0.01
Tallgrass Energy Partners LP 5.500% due 15/01/2028		5,000	4,730		WMG Acquisition Corp.	€ 3,500	3,403	0.11	Hilton Grand Vacations Borrower 8.220% due 02/08/2028			0.01
6.000% due 31/12/2030 7.500% due 01/10/2025 Tapestry, Inc .		1,000 2,000	2,012	0.03	Wyndham Hotels & Resorts,		4,529		Hudson River Trading LLC 8.470% due 20/03/2028	326	326	0.01
7.700% due 27/11/2030 TEGNA, Inc.		4,375	4,609	0.16	4.375% due 15/08/2028 Wynn Las Vegas LLC 5.250% due 15/05/2027	5,000	4,679		II-VI, Inc. 8.220% due 02/07/2029	1,305	1,312	0.04
4.625% due 15/03/2028 4.750% due 15/03/2026		3,000 2,000	2,806 1,947	0.07	5.500% due 01/03/2025 Wynn Resorts Finance LLC	5,000 830	4,870 826	0.16 0.03	Informatica LLC 8.220% due 27/10/2028 Ingram Micro Inc.	347	348	0.01
5.000% due 15/09/2029 Tenet Healthcare Corp. 4.375% due 15/01/2030		5,000 6,750	4,588 6,263		7.125% due 15/02/2031 XPO, Inc.	2,500	2,606	0.09	8.610% due 30/06/2028 Iridium Satellite LLC	600	603	0.02
4.625% due 15/06/2028 4.875% due 01/01/2026		5,000 2,000	4,775 1,979	0.16 0.07	7.125% due 01/06/2031 Yum! Brands, Inc.	100		0.00	7.856% due 20/09/2030 Jane Street Group LLC	313	315	0.01
5.125% due 01/11/2027 6.125% due 15/06/2030	_	5,000 5,000	4,891 5,062		3.625% due 15/03/2031 4.625% due 31/01/2032 6.875% due 15/11/2037	5,000 1,000 2,000	4,515 936 2,198	0.15 0.03 0.07	8.220% due 26/01/2028 LifePoint Health, Inc.	657		0.02
TerraForm Power Operating LL 4.750% due 15/01/2030 5.000% due 31/01/2028	٦.	1,500 6,500	1,397 6,319		Zayo Group Holdings, Inc. 4.000% due 01/03/2027	1,000		0.07	11.168% due 16/11/2028 MH Sub LLC 9.606% due 03/05/2028	1,200	1,199 1,463	
TransDigm, Inc. 4.625% due 15/01/2029		18,600	17,475	0.59	ZF North America Capital, Inc 6.875% due 14/04/2028	1,000	1,037		9.606% due 03/05/2028 MKS Instruments, Inc. 7.841% due 17/08/2029	1,486 1,077	1,463	
5.500% due 15/11/2027 6.250% due 15/03/2026 6.750% due 15/08/2028		8,000 6,000 2,000	7,845 5,996 2,049	0.20	7.125% due 14/04/2030 ZoomInfo Technologies LLC 3.875% due 01/02/2029	1,000 5,000	1,067 4,538		Option Care Health, Inc. 8.220% due 27/10/2028	520		0.02
6.875% due 15/12/2030 7.125% due 01/12/2031		10,200 2,200	10,513 2,308	0.35	3.013 /0 ddc 0 1102/2023	5,000	1,555,221		Organon & Co. 8.472% due 02/06/2028	700	703	0.02

Schedule of Investments Global High Yield Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Oryx Midstream Services Permian Ba 8.710% due 05/10/2028 \$	asin LLC 314 S	315	0.01	Station Casinos LLC 7.706% due 08/02/2027	\$ 1,174 \$	1,177	0.04	U.S. TREASURY OBLIGAT	TIONS		
Pacific Gas & Electric Co. 7.856% due 23/06/2025	550	552	0.02	Tempo Acquisition LLC 8.106% due 31/08/2028	932	937	0.03	3.500% due 15/09/2025 \$ 4.250% due	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,	0.99
PetSmart, Inc. 9.206% due 11/02/2028	1,470	1,456	0.05	TransDigm, Inc. 8.598% due 22/02/2027	384	386	0.01	15/10/2025 (g) 5.000% due 31/10/2025	58,000 59,100 _	57,899 59,782	1.94 2.01
Polaris Newco LLC 9.470% due 02/06/2028	432	427	0.01	Trident TPI Holdings, Inc. 9.610% due 15/09/2028	685	684	0.02	Total United States	-	147,243 1,745,681	4.94 58.57
Prime Security Services Borrower LL 7.841% due 14/10/2030	C 550	552	0.02	U.S. Foods, Inc. 7.970% due 22/11/2028	811	816	0.03	Total Transferable Securit	ies <u>s</u>	2,863,479	96.08
Rand Parent LLC 9.598% due 17/03/2030	299	299	0.01	U.S. Renal Care, Inc. 10.470% due 20/06/2028	0	0	0.00	INVESTMENT FUNDS	SHARES		
Red Ventures LLC 8.356% due 03/03/2030	349	349	0.01	United Airlines, Inc. 9.220% due 21/04/2028	2,140	2,151	0.07	COLLECTIVE INVESTMEN	IT SCHEMES		
Reynolds Consumer Products LLC 7.206% due 04/02/2027	350	351	0.01	USI, Inc. 8.348% due 22/11/2029	355	356	0.01	PIMCO Funds: Global Investors Series plc - PIMCO Asia High			
Scientific Games Holdings LP 8.598% - 8.914% due 04/04/2029	249	250	0.01	Vertiv Group Corp. 7.974% due 02/03/2027	933	937	0.03	Yield Bond Fund (d) PIMCO Funds: Global	1,219,084	11,264	0.38
Scientific Games International, Inc. 8.465% due 14/04/2029	399	401	0.01	WMG Acquisition Corp. 7.481% due 20/01/2028	1,000	1,002	0.03	Investors Series plc - PIMCO European			
Sotera Health Holdings LLC 8.395% due 11/12/2026	650	650	0.02	Worldpay LLC TBD% due 31/01/2031	1,500	1,508		High Yield Bond Fund (d)	4,496,448	56,176	1.88
Spirit Aerosystems, Inc. 9.633% due 15/01/2027	590	592	0.02	NON ACENCY MORECAGE	_	43,213	1.45	PIMCO Select Funds plc - PIMCO US Dollar			
SS&C Technologies, Inc. 7.706% due 22/03/2029	959	962	0.03	NON-AGENCY MORTGAGE-E Washington Mutual Mortgage				Short-Term Floating NAV Fund (d)	891,085	8,880	0.30
				Certificates Trust 5.852% due 25/05/2047	28	4	0.00	Table 1	-	76,320	2.56
								Total Investment Funds	3	76,320	2.56

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	1,146	\$ (2,496)	(0.08)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	146	(669)	(0.02)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	131	307	0.01
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	129	(735)	(0.03)
United Kingdom Long Gilt March Futures	Long	03/2024	12	107	0.00
				\$ (3,486)	(0.12)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (3,486)	(0.12)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION ⁽¹⁾									
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets				
Cellnex Telecom S.A. Jaguar Land Rover Automotive PLC Newell Brands, Inc.	5.000% 5.000 1.000	20/12/2030 20/06/2028 20/06/2028	€ 17,900 15,700 \$ 2,400	\$ 684 530 60	0.02 0.02 0.00				
				\$ 1,274	0.04				

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)					
	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index iTraxx Crossover 40 5-Year Index	5.000% 5.000	20/12/2028 20/12/2028	\$ 21,087 € 23,400	\$ 586 952	0.02 0.03
				\$ 1,538	0.05

INTERE	ST RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250%	20/03/2029	€ 69,600	\$ 2,290	0.08
Total Cer	ntrally Cleared Financial Derivative Instruments				\$ 5.102	0.17

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
JLN	Cellnex Telecom S.A.	5.000%	20/06/2028	€ 200	\$ 30	\$ 7	\$ 37	0.00

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 5,485	\$ 6,951	\$ 0	\$ (41)	\$ (41)	0.00
BPS	01/2024	€ 715,978	788,034	3	(3,056)	(3,053)	(0.10)
	01/2024	£ 7,727	9,801	0	(50)	(50)	0.00
	01/2024	\$ 3,418	€ 3,129	40	0	40	0.00
CBK	01/2024	€ 496	\$ 543	0	(5)	(5)	0.00
MBC	01/2024	CAD 2,138	1,580	0	(42)	(42)	0.00
	01/2024	€ 1,344	1,465	0	(20)	(20)	0.00
	01/2024	\$ 5,758	€ 5,338	140	0	140	0.00
MYI	01/2024	€ 1,744	\$ 1,934	8	0	8	0.00
	01/2024	£ 427	546	1	0	1	0.00
	01/2024	SGD 160	121	0	0	0	0.00
	01/2024	\$ 3,777	£ 2,958	0	(6)	(6)	0.00
UAG	01/2024	£ 41,900	\$ 53,026	0	(390)	(390)	(0.01)
				\$ 192	\$ (3,610)	\$ (3,418)	(0.11)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation and Institutional CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 1,467	CHF 1,280	\$ 55	\$ 0	\$ 55	0.00
CBK	01/2024	CHF 10	\$ 12	0	0	0	0.00
	01/2024	\$ 9,258	CHF 8,066	330	0	330	0.01
GLM	01/2024	10,228	8,963	427	0	427	0.02
MYI	01/2024	10,277	8,971	387	0	387	0.01
				\$ 1,199	\$ 0	\$ 1,199	0.04

Schedule of Investments Global High Yield Bond Fund (Cont.)

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,998	\$ 2,158	\$ 0	\$ (50)	\$ (50)	0.00
	01/2024	\$ 455,726	€ 414,549	2,315	(3)	2,312	0.08
BRC	01/2024	385,584	350,601	1,796	0	1,796	0.06
CBK	01/2024	€ 18,029	\$ 19,715	0	(207)	(207)	(0.01)
	01/2024	\$ 385	€ 356	8	0	8	0.00
MBC	01/2024	€ 258	\$ 283	0	(2)	(2)	0.00
	01/2024	\$ 343,336	€ 314,000	3,605	0	3,605	0.12
				\$ 7,724	\$ (262)	\$ 7,462	0.25

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 809	\$ 1,023	\$ 0	\$ (8)	\$ (8)	0.00
	01/2024	\$ 19,141	£ 15,106	117	0	117	0.00
BPS	01/2024	19,713	15,539	98	(1)	97	0.00
BRC	01/2024	327	258	3	0	3	0.00
CBK	01/2024	£ 2,008	\$ 2,542	0	(18)	(18)	0.00
GLM	01/2024	203	258	0	0	0	0.00
MBC	01/2024	3,395	4,319	0	(9)	(9)	0.00
	01/2024	\$ 89	£ 71	1	0	1	0.00
MYI	01/2024	£ 648	\$ 815	0	(11)	(11)	0.00
	01/2024	\$ 214	£ 168	0	(1)	(1)	0.00
SCX	01/2024	111,228	87,936	876	0	876	0.03
SSB	01/2024	£ 202	\$ 254	0	(3)	(3)	0.00
	01/2024	\$ 70,735	£ 56,056	728	0	728	0.03
UAG	01/2024	£ 314	\$ 393	0	(7)	(7)	0.00
	01/2024	\$ 111,207	£ 87,871	814	0	814	0.03
				\$ 2,637	\$ (58)	\$ 2,579	0.09

As at 31 December 2023, the E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Арр	Jnrealised reciation/ reciation)	% of Net Assets
DUB	01/2024	\$	1,848	SGD	2,456	\$ 15	\$ 0	\$	15	0.00
GLM	01/2024	SGD	20	\$	15	0	0		0	0.00
	01/2024	\$	288	SGD	385	4	0		4	0.00
MBC	01/2024		148		198	2	0		2	0.00
	02/2024		224		295	0	0		0	0.00
MYI	01/2024		1,723		2,299	20	0		20	0.00
	02/2024	SGD	38	\$	29	0	0		0	0.00
TOR	01/2024	\$	1,786	SGD	2,383	21	0		21	0.00
	02/2024	SGD	12	\$	9	0	0		0	0.00
UAG	01/2024	\$	7	SGD	10	0	0		0	0.00
						\$ 62	\$ 0	\$	62	0.00
Total OTC Financial Derivative Inst	truments							\$	7,921	0.27
Total Investments								\$ 2	,949,336	98.96
Other Current Assets & Liabilities								\$	30,914	1.04
Net Assets								\$ 2	,980,250	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Affiliated to the Fund.
- (e) Contingent convertible security.

(f) Restricted Securities (31 December 2022: 0.00%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Altice France S.A.	11.500%	01/02/2027	20/12/2023	\$ 2,906	\$ 3,038	0.10

(g) Securities with an aggregate fair value of \$21,426 (31 December 2022: \$10,952) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$566 (31 December 2022: \$205) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$31,571 (31 December 2022: \$20,021) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$2,520 (31 December 2022: \$8,590) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,863,432	\$ 47	\$ 2,863,479
Investment Funds	76,320	0	0	76,320
Financial Derivative Instruments ⁽³⁾	(3,058)	12,595	0	9,537
Totals	\$ 73,262	\$ 2,876,027	\$ 47	\$ 2,949,336

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,850,743	\$ 43	\$ 2,850,786
Investment Funds	201,583	0	0	201,583
Repurchase Agreements	0	11,412	0	11,412
Financial Derivative Instruments ⁽³⁾	933	15,128	0	16,061
Totals	\$ 202,516	\$ 2,877,283	\$ 43	\$ 3,079,842

Outstand Bulance

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	0.000%	13/10/2023	TBD ⁽¹⁾	€ (1,688)	\$ (1,871)	(0.06)
כ ום	4.500	22/11/2023	TBD ⁽¹⁾	\$ (1,400)	(1,407)	(0.05)
	5.000	22/11/2023	TBD ⁽¹⁾	(409)	(412)	(0.01)
BRC	2.900	20/09/2023	TBD ⁽¹⁾	€ (1,784)	(1,985)	(0.07)
BSN	5.510	14/12/2023	04/01/2024	\$ (6,092)	(6,109)	(0.21)
JML	2.250	14/11/2023	TBD ⁽¹⁾	€ (268)	(297)	(0.01)
	3.000	08/06/2023	TBD ⁽¹⁾	(2,124)	(2,380)	(0.08)
	3.000	12/06/2023	TBD ⁽¹⁾	(1,273)	(1,426)	(0.05)
	3.000	19/10/2023	TBD ⁽¹⁾	(2,528)	(2,809)	(0.09)
MYI	2.500	17/05/2023	TBD ⁽¹⁾	(1,266)	(1,421)	(0.05)
TDM	2.000	27/10/2023	TBD ⁽¹⁾	\$ (434)	(436)	(0.01)
Total Reverse Repurchase Agreements					\$ (20,553)	(0.69)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
BOA	\$ 68	\$ 0	\$ 68	\$ 1,580	\$ (1,340)	\$ 240	
BPS	(704)	2,520	1,816	33	0	33	
BRC	1,854	(3,880)	(2,026)	9	0	9	

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
CBK	\$ 108	\$ 0	\$ 108	\$ 11,688	\$ (11,530)	\$ 158	
DUB	15	0	15	N/A	N/A	N/A	
GLM	431	(420)	11	3	(10)	(7)	
JLN	37	0	37	N/A	N/A	N/A	
JPM	0	(40)	(40)	(416)	50	(366)	
MBC	3,675	(5,510)	(1,835)	8,000	(7,460)	540	
MYI	398	(400)	(2)	(51)	0	(51)	
SCX	876	(1,240)	(364)	(9,114)	8,540	(574)	
SSB	725	(630)	95	N/A	N/A	N/A	
TOR	21	0	21	100	(180)	(80)	
UAG	417	(370)	47	5	0	5	

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	47.81	49.58
Transferable securities dealt in on another regulated market*	47.88	42.29
Other transferable securities	0.39	0.01
Investment funds	2.56	6.50
Repurchase agreements	N/A	0.37
Financial derivative instruments dealt in on a regulated market	(0.12)	0.03
Centrally cleared financial derivative instruments	0.17	0.10
OTC financial derivative instruments	0.27	0.38
Reverse repurchase agreements	(0.69)	(0.34)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Austria	0.23	N/A
Belgium	0.27	0.22
Bermuda	0.86	0.40
Canada	3.03	1.55
Cayman Islands	0.42	0.78
Denmark	N/A	0.09
Czech Republic	0.56	N/A
France	3.40	1.95
Germany	3.44	2.67
Gibraltar	0.02	N/A
Ireland	N/A	0.22
Italy	6.13	3.75
Jersey, Channel Islands	0.36	0.20
Liberia	1.04	0.67
Luxembourg	3.42	2.47
Multinational	1.43	1.67
Netherlands	4.61	5.00
Norway	0.08	0.34
Panama	0.81	0.53
Spain	1.54	1.70
Sweden	1.12	0.91
Switzerland	0.01	0.11
United Kingdom	4.73	3.84
United States	58.57	59.77
Short-Term Instruments	N/A	3.04
Investment Funds	2.56	6.50
Repurchase Agreements	N/A	0.37
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.12)	0.03
Centrally Cleared Financial Derivative Instruments	()	
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.04	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.05	0.10
Interest Rate Swaps	0.08	N/A
OTC Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	N/A
Forward Foreign Currency Contracts	(0.11)	(0.64)
Hedged Forward Foreign Currency Contracts	0.38	1.02
Other Current Assets & Liabilities	1.04	0.74
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Bacardi Ltd.				Betony CLO Ltd.			
AUSTRALIA CORPORATE BONDS & NOTES					1,543 \$ 10,410 26,330	1,455 10,273 25,822	0.10		3,753 \$ Securitiza 4,155		
	5,700 \$	6,242	0.06	Seadrill Finance Ltd. 8.375% due 01/08/2030	300	313	0.00	Carlyle Global Market Strategies 6.691% due 15/05/2031	7,614	7,607	
Australia & New Zealand Bankii 3.437% due 04/04/2025	ng Group L 800	td. 885	0.01	VOC Escrow Ltd. 5.000% due 15/02/2028	1,200	1,150	0.01	6.795% due 15/07/2031	5,390	5,384	0.05
Boral Finance Pty. Ltd. 3.750% due 01/05/2028 \$		383		Total Bermuda	-	49,699 55,895	0.46	CIFC Funding Ltd. 6.640% due 24/04/2031 6.864% due 17/10/2031	3,953 4,800	3,954 4,803	
	4,300	4,137	0.04	BRAZIL				Elevation CLO Ltd. 6.775% due 15/07/2031	995	995	0.01
	23,500	13,681	0.13	CORPORATE BONDS & NOTES Banco BTG Pactual S.A.	;			KDAC Aviation Finance Ltd. 4.212% due 15/12/2042	3,494	2,944	0.03
GTA Finance Co. Pty. Ltd. 2.200% due 26/08/2027	7,200	4,399	0.04	4.500% due 10/01/2025 CSN Resources S.A.	14,000	13,765	0.13	Madison Park Funding Ltd. 6.405% due 15/04/2029	2,840	2,829	0.03
Lendlease Finance Ltd. 3.400% due 27/10/2027	9,900	6,148	0.06	5.875% due 08/04/2032 Total Brazil	8,100 _	7,052 20,817		Northwoods Capital Ltd. 6.758% due 19/04/2031	9,717 976	9,728	0.09
Macquarie University 3.500% due 07/09/2028	250	160	0.00	CANADA		20,017	0.15	7.246% due 15/06/2031 Palmer Square CLO Ltd.			
Network Finance Co. Pty. Ltd. 6.061% due 19/06/2030	700	495	0.00	CORPORATE BONDS & NOTES				6.687% due 18/04/2031 Romark WM-R Ltd.	1,970	1,969	
	6,700	6,497	0.06	Air Canada Pass-Through Trust 3.300% due 15/07/2031	2,332	2,098 4.939		6.707% due 20/04/2031 Sapphire Aviation Finance Ltd.	2,813	2,813	
	d. 15,700	14,723	0.14	3.600% due 15/09/2028 3.750% due 15/06/2029 4.125% due 15/11/2026	5,245 2,553 3,134	2,352 3,018	0.02	4.250% due 15/03/2040 Sound Point CLO Ltd.	4,395	3,919	
Qantas Airways Ltd. 3.150% due 27/09/2028 AUD	500	309	0.00	5.250% due 01/10/2030 Bank of Montreal	3,114	3,057		6.655% due 15/04/2031 6.797% due 21/01/2031 6.821% due 26/10/2031	5,123 3,780 6,500	5,114 3,776 6,504	0.03
	7,800	7,428		4.689% due 28/07/2029 Bank of Nova Scotia	5,000	5,035	0.05	Steele Creek CLO Ltd. 6.744% due 21/04/2031	971	,	0.01
5.250% due 13/03/2029 6.875% due 19/09/2033	21,303 4,800	20,867 5,095		4.900% due 04/06/2025 (g)(i)	17,869	17,112	0.16	Thunderbolt Aircraft Lease Ltd. 4.212% due 17/05/2032	2,049	1,900	
Woodside Finance Ltd. 3.700% due 15/03/2028 4.500% due 04/03/2029	600 26,115	564 25,115		Brookfield Finance, Inc. 3.500% due 30/03/2051	19,100	13,992	0.13	Trinitas CLO Ltd. 6.777% due 20/07/2031	5,868	5,871	
4.300 /0 ddc 04/03/2023		117,128		3.900% due 25/01/2028 4.700% due 20/09/2047	3,000 1,801	2,892 1,570	0.01	Wind River CLO Ltd. 6.707% due 18/07/2031	905	,	0.01
SOVEREIGN ISSUES				4.850% due 29/03/2029 Canadian Pacific Railway Co.	8,834	8,789	0.08	0.707 /0 duc 10/07/2031	303 _	98,138	
Australia Government Internati 1.000% due 21/11/2031 AUD	onal Bond 51,800	28,514	0.27	3.100% due 02/12/2051 CI Financial Corp.	8,000	5,787	0.05	CORPORATE BONDS & NOTES			
1.250% due 21/05/2032 3.500% due 21/12/2034	24,000 77,700	13,302 50,754	0.47	4.100% due 15/06/2051 Enbridge, Inc.	11,237	6,608	0.06	Alibaba Group Holding Ltd. 2.125% due 09/02/2031	2,000	1,659	0.02
4.500% due 21/04/2033	58,518	41,657 134,227		4.250% due 01/12/2026 5.700% due 08/03/2033	10,504 2,068	10,368 2,150		4.400% due 06/12/2057 Avolon Holdings Funding Ltd.	8,000	6,524	
Total Australia	_	251,355	2.35	6.000% due 15/11/2028 Fairfax Financial Holdings Ltd.	11,800	12,398		2.528% due 18/11/2027 2.875% due 15/02/2025	14,256 8,300	12,643 8,012	0.08
AUSTRIA CORPORATE BONDS & NOTES					29,201 100	30,837 99	0.29 0.00	4.250% due 15/04/2026 4.375% due 01/05/2026 5.500% due 15/01/2026	3,013 2,310 18,600	2,912 2,237 18,492	0.02
Erste Group Bank AG 5.125% due				Honda Canada Finance, Inc. 1.646% due 25/02/2028 CAD	7,082	4,828	0.05	China Modern Dairy Holdings Ltd 2.125% due 14/07/2026		8,171	
	5,400	5,659	0.05	Royal Bank of Canada 3.500% due 25/07/2028 €	1,000	1,134	0.01	Gaci First Investment Co. 4.750% due 14/02/2030	2,600	2,603	
BELGIUM CORPORATE BONDS & NOTES				4.851% due 14/12/2026 \$ Toronto-Dominion Bank	8,900	8,971		4.875% due 14/02/2035 5.125% due 14/02/2053	1,700 13,000	1,664 11,805	0.02
KBC Bank NV 3.750% due 28/09/2026	6,000	6,794	0.06	4.680% due 08/01/2029 CAD	14,396 _	11,045 159,079		GGAM Finance Ltd. 8.000% due 15/02/2027	2,700	2,771	
Sofina S.A. 1.000% due 23/09/2028	9,200	8,581		SOVEREIGN ISSUES				Goodman HK Finance 4.375% due 19/06/2024	3,500	3,474	
Total Belgium	J,200	15,375		Canada Government Internatio 2.750% due 01/12/2048	nal Bond 500	360	0.00	Melco Resorts Finance Ltd. 4.875% due 06/06/2025	16,760	16,271	
BERMUDA				Province of Ontario	0.027	<i>c</i> 070	0.06	5.250% due 26/04/2026	3,650	3,522	0.03
ASSET-BACKED SECURITIES					9,927 151,500	6,878 112,285		5.375% due 04/12/2029 5.625% due 17/07/2027 5.750% due 21/07/2028	3,027 8,241 2,100	2,678 7,731 1,947	0.07
	4,143	3,719	0.04	Province of Quebec 1.900% due 01/09/2030	4,500 _	3,079		MGM China Holdings Ltd. 4.750% due 01/02/2027	9,900	9,426	
START Ltd. 4.089% due 15/03/2044	2,723	2,477		Total Canada	-	122,602 281,681		5.250% due 18/06/2025 5.375% due 15/05/2024	8,100 1,255	7,961 1,250	0.07
	_	6,196	0.00	CAYMAN ISLANDS				5.875% due 15/05/2026	6,746	6,609	
CORPORATE BONDS & NOTES				ASSET-BACKED SECURITIES				Sands China Ltd. 2.550% due 08/03/2027 (k)	1,000	910	0.01
Aircastle Ltd. 2.850% due 26/01/2028 4.250% due 15/06/2026	6,300 3,050	5,626 2,949		Ares CLO Ltd. 6.825% due 15/10/2030 \$	8,970	8,979	0.08	3.100% due 08/03/2029 4.300% due 08/01/2026	1,500 10,000	1,309 9,609	0.01 0.09
Arch Capital Group Ltd. 3.635% due 30/06/2050	2,760	2,111		Atlas Senior Loan Fund Ltd. 6.745% due 15/01/2031	7,574	7,585		5.650% due 08/08/2028 Suci Second Investment Co.	24,248	24,061	
111,111,111,111	_,, 00	-,···		6.805% due 16/01/2030	935	934	0.01	6.000% due 25/10/2028	800	ŏ4/	0.01

DESCRIPTION (PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sunny Optical Technology Group Co 5.950% due 17/07/2026 \$ 10,	o. Ltd.	10,605	0.10	OP Mortgage Bank 3.375% due 15/02/2027	€ 6,000 \$	6,744	0.06	GERMANY CORPORATE BONDS & NOT	FC		
Tencent Holdings Ltd.	,	•		SATO Oyj				Bayer AG			
	,266 ,200	7,048 3,472		1.375% due 24/02/2028 Teollisuuden Voima Oyj	6,571	6,061	0.06	0.625% due 12/07/2031	€ 1,000 \$	876	0.01
	700	444	0.00	4.750% due 01/06/2030	1,200	1,391		Commerzbank AG 3.375% due 12/12/2025	900	1,004	0.01
Tencent Music Entertainment Grou 2.000% due 03/09/2030 2,	i p ,800	2,275	0.02	Total Finland	_	28,647	0.27	Deutsche Bank AG	40.200	20.750	0.20
Tingyi Cayman Islands Holding Corp 1.625% due 24/09/2025 11	p. .300	10,655	0.10	FRANCE				1.750% due 19/11/2030 2.625% due 16/12/2024	40,300 £ 15,000	38,758 18,541	
Wynn Macau Ltd.	,300	10,033	0.10	CORPORATE BONDS & NOT	ES			Deutsche Boerse AG 3.875% due 28/09/2033	£ 0.000	10.261	0.10
4.875% due 01/10/2024 2,	,135 ,554	2,110 8,356		Altarea S.C.A. 1.750% due 16/01/2030	11,200	9,578	0.09	Fraport AG Frankfurt Airport	€ 8,800 Services Wor	10,361 dwide	0.10
	,000	1,891		1.875% due 17/01/2028 Altice France S.A.	5,700	5,305	0.05	1.625% due 09/07/2024 1.875% due 31/03/2028	9,200 8,353	10,032 8,738	
Xiaomi Best Time International Ltd. 2.875% due 14/07/2031	l. ,900	1,582	0.01	5.125% due 15/07/2029	\$ 1,200	935	0.01	2.125% due 09/07/2027	14,700	15,812	
Zhongsheng Group Holdings Ltd.	,500	1,302	0.01	BNP Paribas S.A. 2.219% due 09/06/2026	21,000	20,058	0 19	Hamburg Commercial Bank A 0.500% due 22/09/2026	N G 100	102	0.00
3.000% due 13/01/2026 7,	,100 _	6,622		2.871% due 19/04/2032	3,700	3,132	0.03	IHO Verwaltungs GmbH (3.75			
Total Cayman Islands	_	232,158 330.296		3.500% due 16/11/2027 5.198% due 10/01/2030	20,000 15,000	18,886 15,030		3.750% due 15/09/2026 (b)	19,590	21,397	
•		330,230	3.00	8.500% due 14/08/2028 (g)(i)	6,000	6,298	0.06	Robert Bosch GmbH 3.625% due 02/06/2030	2,000	2,272	0.02
CHILE CORPORATE BONDS & NOTES				BPCE S.A. 6.612% due 19/10/2027	4,500	4,635	0.04	4.000% due 02/06/2035 4.375% due 02/06/2043	2,200 300	2,581	0.02
Celeo Redes Operacion Chile S.A.				6.714% due 19/10/2029	30,000	31,621	0.29	Sixt SE	300	330	0.00
5.200% due 22/06/2047 1,	,505	1,344	0.01	Bureau Veritas S.A. 1.875% due 06/01/2025	€ 15,200	16,435	0.15	1.750% due 09/12/2024	10,958	11,894	0.11
Empresa Electrica Cochrane SpA 5.500% due 14/05/2027	839	796	0.01	Credit Agricole S.A. 6.316% due 03/10/2029	\$ 6,100	6,395	0.06	Volkswagen Bank GmbH 4.375% due 03/05/2028	400	456	0.01
Total Chile		2,140		Electricite de France S.A.	y 0,100	0,555	0.00	4.625% due 03/05/2031	5,300	6,152	0.06
CHINA				4.625% due 25/01/2043 4.875% due 21/09/2038	€ 1,700 \$ 12,600	1,981 11,673	0.02	Volkswagen Leasing GmbH 1.500% due 19/06/2026	7,500	7,936	0.08
CORPORATE BONDS & NOTES				5.500% due 25/01/2035	£ 5,000	6,450	0.06	Vonovia SE	0.000	0 271	0.00
State Grid Overseas Investment BV				5.625% due 25/01/2053 6.900% due 23/05/2053	5,300 \$ 4,100	6,638 4,645	0.04	0.250% due 01/09/2028 Total Germany	8,900	8,371 165,639	0.08
0.797% due 05/08/2026 € 12, 2.125% due 02/05/2030 5,	,223 ,217	12,609 5,140		9.125% due 15/03/2033 (g)	3,400 Transport SA	3,804	0.04	,	ANDS		
Total China	_	17,749		Holding d'Infrastructures de 1.475% due 18/01/2031	€ 9,200	8,735		GUERNSEY, CHANNEL ISL CORPORATE BONDS & NOT			
COLOMBIA				1.625% due 18/09/2029 Holding d'Infrastructures des	3,600 Metiers de	3,583	0.03	Amdocs Ltd.			
CORPORATE BONDS & NOTES				l'Environnement		2.001	0.02	2.538% due 15/06/2030	\$ 5,875	5,071	0.05
Ecopetrol S.A.	000	0.500	0.00	0.625% due 16/09/2028 Indigo Group S.A.S.	3,200	3,081	0.03	Globalworth Real Estate Inve 2.950% due 29/07/2026	estments Ltd. € 16,713	15,237	0.14
8.875% due 13/01/2033 \$ 7,	,900 _	8,593	0.08	1.625% due 19/04/2028	9,700	9,980	0.09	3.000% due 29/03/2025	421	426	0.00
CZECH REPUBLIC				Kering S.A. 5.125% due 23/11/2026	£ 2,000	2,602	0.02	Sirius Real Estate Ltd. 1.125% due 22/06/2026	8,300	8,292	0.08
CORPORATE BONDS & NOTES EP Infrastructure A/S				New Immo Holding S.A.	C 2.000	2.045	0.02	1.750% due 24/11/2028 Total Guernsey, Channel Islands	10,100	9,292 38,318	
1.659% due 26/04/2024 € 5,		5,888		2.750% due 26/11/2026 Peugeot Invest	€ 2,800	2,845	0.03	•	_	20,210	0.30
	,000	6,861 3,055		1.875% due 30/10/2026	18,300	19,332	0.18	HONG KONG			
Total Czech Republic		15,804		SEB S.A. 1.375% due 16/06/2025	6,800	7,233	0.07	CORPORATE BONDS & NOT AIA Group Ltd.	E2		
DENMARK				Societe Generale S.A.	¢ 24 242	20.000	0.10	4.950% due 04/04/2033	\$ 300	302	0.00
CORPORATE BONDS & NOTES				2.889% due 09/06/2032 6.691% due 10/01/2034	\$ 24,213 26,900	20,000 28,436		Lenovo Group Ltd. 3.421% due 02/11/2030 (k)	6,400	5,656	0.05
GN Store Nord A/S	661	1.1.105	0.14	Societe Generale SFH S.A. 3.625% due 31/07/2026	£ 0,000	10,148	0.00	5.421 /0 due 02/11/2030 (k)	0,400	5,958	
0.875% due 25/11/2024 13, Jyske Realkredit A/S	,661	14,465	0.14	TDF Infrastructure SASU	€ 9,000	10,140	0.09	SOVEREIGN ISSUES	_		
1.500% due 01/10/2053 DKK 8		1,042	0.01	1.750% due 01/12/2029 2.500% due 07/04/2026	9,100 7,100	8,795 7,656		Airport Authority Hong Kong			
Nordea Kredit Realkreditaktieselsk 1.000% due 01/10/2050 4.	cab ,010	469	0.00	Teleperformance SE	7,100	7,030	0.07	2.400% due 08/03/2028 (g)	2,350	2,083	
Nykredit Realkredit A/S	•			5.250% due 22/11/2028	1,400	1,619	0.02	3.450% due 21/02/2029	5,500	5,234 7,317	
	,058 ,219	10,912 1,044		Thales S.A. 4.000% due 18/10/2025	2,600	2,912	0.03	Total Hong Kong	_	13,275	
1.500% due 01/10/2053 6,	,805	820 7,543	0.01	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	18,400	17,349	0.16	INDIA	_		
4.625% due 19/01/2029 € 6, Realkredit Danmark A/S	,000	7,343	0.07	Worldline S.A.	10,400			CORPORATE BONDS & NOT	ES		
1.000% due 01/10/2050 DKK 29, 1.000% due 01/10/2053 3,	,867 ,664	3,465 395		4.125% due 12/09/2028	8,000	8,774		Adani Transmission Step-One			
	,816 _		0.00			336,579	3.14	4.250% due 21/05/2036	16,249	13,115	0.12
Total Denmark	_	40,977	0.38	LOAN PARTICIPATIONS AND	ASSIGNME	NTS		Bharti Airtel Ltd. 4.375% due 10/06/2025	5,000	4,932	0.05
FINLAND				Altice France S.A. 9.465% due 15/08/2028	4,195	4,175	0.04	ReNew Power Pvt Ltd.	A 770	1571	0.04
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES				5.875% due 05/03/2027 Total India	4,778	4,574 22,621	
Balder Finland Oyj 1.000% due 20/01/2029 € 13,	904	11,738	0.11	Caisse d'Amortissement de la	Dette Socia	le			_		
Nokia Oyj				3.000% due 25/11/2031	4,300	4,878					
4.375% due 12/06/2027 \$ 2,	,800	2,713	0.03	Total France	_	345,632	3.23				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
INDONESIA CORPORATE BONDS & NOTES				JAPAN CORPORATE BONDS & NOT	TES .			CPI Property Group S.A. 1.500% due 27/01/2031 €	10,269	\$ 6,001	0.06
Perusahaan Penerbit SBSN Indon	nesia			Mitsubishi UFJ Financial Gro				1.750% due 14/01/2030	10,150	6,408	0.06
	6,600 ±	\$ 5,965 599		0.953% due 19/07/2025 1.538% due 20/07/2027	\$ 14,400 \$ 9,500	8,685	0.08	Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	19,376	20,208	0.19
Perusahaan Perseroan Persero P Listrik Negara	T Perusa			2.048% due 17/07/2030 3.195% due 18/07/2029	15,400 5,600	12,966 5,150	0.05	Helvetia Europe S.A. 2.750% due 30/09/2041	4,600	4,415	0.04
4.000% due 30/06/2050 4.125% due 15/05/2027	7,800 1,400	6,050 1,363	0.01	3.273% due 19/09/2025 5.422% due 22/02/2029	€ 3,100 \$ 2,700	3,404 2,751	0.03	Logicor Financing SARL 1.625% due 15/07/2027	23,701	24,102	0.22
4.875% due 17/07/2049 6.150% due 21/05/2048	700 2,300	621 2,362		5.475% due 22/02/2031 Mizuho Financial Group, Inc.	3,837	3,935	0.04	Sberbank of Russia Via SB Capi 5.125% due 29/10/2022 ^	tal S.A.	3,669	0.03
Total Indonesia	2,300	16,960		1.979% due 08/09/2031 2.201% due 10/07/2031	7,100 9,100	5,794 7,581		5.250% due 23/05/2023 ^(i) TMS Issuer SARL	12,200		0.03
IRELAND				4.416% due 20/05/2033	€ 5,000	5,826	0.05	5.780% due 23/08/2032	7,000	7,319	0.07
ASSET-BACKED SECURITIES				5.739% due 27/05/2031 Nippon Life Insurance Co.	\$ 568		0.01	Total Luxembourg		96,879	0.90
Cumulus Static CLO DAC 5.499% due 25/04/2033 €	5,000	5,520	0.05	6.250% due 13/09/2053 Nissan Motor Co. Ltd.	4,300	4,516	0.04	MAURITIUS			
CORPORATE BONDS & NOTES				4.345% due 17/09/2027 4.810% due 17/09/2030	13,557 3,100	12,980 2,900		CORPORATE BONDS & NOTES India Green Energy Holdings			
AerCap Ireland Capital DAC				Nomura Holdings, Inc.	3,100	2,500	0.03	5.375% due 29/04/2024	9,900	9,802	0.09
1.650% due 29/10/2024 \$ 2.450% due 29/10/2026	2,900 3,200	2,801 2,964		1.851% due 16/07/2025	15,950	15,110			SHARES		
2.875% due 14/08/2024	3,300	3,238		2.172% due 14/07/2028 2.679% due 16/07/2030	5,000 1,800	4,396 1,535		MEXICO			
3.150% due 15/02/2024	6,200	6,176		2.710% due 22/01/2029	9,800	8,686	0.08	COMMON STOCKS			
4.450% due 01/10/2025 4.450% due 03/04/2026	400 5,475	393 5,380	0.00	3.103% due 16/01/2030 5.842% due 18/01/2028	3,873 9,500	3,425 9,709		Desarrolladora Homex			
AIB Group PLC	11 100			6.181% due 18/01/2033 (k)	8,000	8,578	0.03	S.A.B. de C.V. (c)	427,064 PAR	0	0.00
4.263% due 10/04/2025 Perrigo Finance Unlimited Co.	11,100	11,043	0.10	Sumitomo Mitsui Banking Co 2.440% due 18/06/2024	orp. 11,500	11,333	0.11		(000S)		
4.900% due 15/12/2044	4,800	3,791	0.04	Sumitomo Mitsui Financial G	iroup, Inc.			CORPORATE BONDS & NOTES Banco Mercantil del Norte S.A.			
SMBC Aviation Capital Finance D 3.550% due 15/04/2024	3,800	3,775	0.03	2.130% due 08/07/2030 2.696% due 16/07/2024	3,500 4,700	2,950 4,632	0.04	6.625% due	0.400	8,009	0.00
STERIS Irish FinCo UnLtd Co. 2.700% due 15/03/2031	2,900	2,496	0.02	2.750% due 15/01/2030 5.464% due 13/01/2026	2,018 6,000	1,786 6,060		24/01/2032 (g)(i) Petroleos Mexicanos	9,400	8,009	0.08
Zurich Finance Ireland Designate			0.02	5.520% due 13/01/2028	5,000	5,121	0.05	2.750% due 21/04/2027 €		186	
	3,600	4,430	0.04	5.710% due 13/01/2030 5.716% due 14/09/2028	10,000 5,400	10,392 5,595		3.750% due 21/02/2024 4.875% due 21/02/2028	100 500	110 483	
	-	46,487	0.43	5.766% due 13/01/2033	4,500	4,758	0.04	10.000% due 07/02/2033		8,042	
LOAN PARTICIPATIONS AND A	SSIGNN	IENTS		6.796% due 13/01/2026 Suntory Holdings Ltd.	1,400	1,411	0.01	Trust Fibra Uno 4.869% due 15/01/2030	1,900	1,722	0.02
Delos Aircraft DAC 7.348% due 31/10/2027 \$	10,425	10,479	0.10	2.250% due 16/10/2024 Total Japan	900 _	876 197,459	0.01			18,552	0.18
Total Ireland		62,486	0.58	·	- -	137,733	1.04	SOVEREIGN ISSUES			
ISRAEL				JERSEY, CHANNEL ISLAN CORPORATE BONDS & NOT				Mexico Government Internatio		21 506	0.20
SOVEREIGN ISSUES				AA Bond Co. Ltd.	ED			2.750% due 27/11/2031 (f) MXN 3.000% due 03/12/2026 (f)	161,468	21,596 8,858	0.08
Israel Government International		0.610	0.00	5.500% due 31/07/2050	£ 7,682	9,306	0.09	4.000% due 30/11/2028 (f)	273,729	15,807 46,261	
	8,500	9,610	0.09	G City Europe Ltd. 4.250% due 11/09/2025	€ 24,641	25,072	0.23	Total Mexico		64,813	
ITALY CORPORATE BONDS & NOTES				Gatwick Funding Ltd.	c 200	227	0.00	MULTINATIONAL			
Aeroporti di Roma SpA				2.500% due 15/04/2032 2.625% due 07/10/2048	£ 300 1,200	986	0.00	CORPORATE BONDS & NOTES			
1.750% due 30/07/2031	1,700	1,624	0.02	3.125% due 28/09/2041	1,600	1,566		Delta Air Lines, Inc.			
AMCO - Asset Management Co. 9 4.625% due 06/02/2027	SpA 4,609	5,239	0.05	Heathrow Funding Ltd. 1.875% due 12/07/2032	€ 3,800	3,686		4.750% due 20/10/2028	3,125	3,076	0.03
Banca Monte dei Paschi di Siena 1.875% due 09/01/2026	SpA 26,749	28,106	0.26	2.750% due 13/10/2031 HSBC Bank Capital Funding	£ 1,200 Sterling LP	1,388	0.01	NETHERLANDS			
2.625% due 28/04/2025	16,100	17,362	0.16	5.844% due 05/11/2031 (g)	8,867	11,812		CORPORATE BONDS & NOTES ABN AMRO Bank NV			
6.750% due 05/09/2027 Intesa Sanpaolo SpA	13,300	15,384	0.14	Total Jersey, Channel Islands	-	54,153	0.51	6.575% due 13/10/2026	10,000	10,170	0.10
	10,600 5,900	9,658 5,841		LIBERIA				Achmea Bank NV 3.750% due 19/10/2026 €	5,500	6,219	0.06
5.710% due 15/01/2026	14,506	14,444	0.14	CORPORATE BONDS & NOT Royal Caribbean Cruises Ltd.				Arcadis NV 4.875% due 28/02/2028	6,900	7,905	
9.125% due 07/09/2029 (g)(i) € Mundys SpA	9,400	11,451	0.11	5.500% due 31/08/2026	\$ 3,000 _	2,972	0.03	ASR Nederland NV	0,900	7,903	0.07
1.625% due 03/02/2025	4,100	4,407		LUXEMBOURG				3.375% due 02/05/2049 7.000% due 07/12/2043	4,300	4,423 3,249	
1.875% due 13/07/2027 1.875% due 12/02/2028	15,770 1,323	16,329 1,346		CORPORATE BONDS & NOT	TES			BMW Finance NV	2,600		
Nexi SpA 2.125% due 30/04/2029	6,450	6,308	0.06	Altice Financing S.A. 4.250% due 15/08/2029	€ 1,300	1,279	0.01	4.125% due 04/10/2033 BP Capital Markets BV	3,900	4,650	0.04
Societa per Azioni Esercizi Aerop 3.500% due 09/10/2025 (k)	ortuali : 2,800	SEA SpA 3,038	U U3	Aroundtown S.A. 3.000% due 16/10/2029	£ 1,300	1,200	0.01	4.323% due 12/05/2035 Cooperatieve Rabobank UA	2,500	2,935	0.03
Telecom Italia SpA				5.375% due 21/03/2029	\$ 16,200	13,354		4.375% due 29/06/2027 (g)(i)	19,000	19,705	0.18
7.875% due 31/07/2028 Total Italy	18,600	22,883 163,420		Becton Dickinson Euro Finan 0.334% due 13/08/2028	€ 4,347	4,235		CTP NV 0.500% due 21/06/2025	9,199	9,583	
				1.336% due 13/08/2041	5,180	3,957	0.04	1.250% due 21/06/2029	12,800	11,739	0.11

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Danfoss Finance BV 0.125% due 28/04/2026 €	2,000 \$	2,054 0.02	SOVEREIGN ISSUES BNG Bank NV			SLOVAKIA SOVEREIGN ISSUES			
Digital Dutch Finco BV	2.500	2 204 . 0.02	2.375% due 16/03/2026	\$ 9,200 \$.,	Slovakia Government Internation	onal Bond		
1.000% due 15/01/2032 1.250% due 01/02/2031	2,600 12,188	2,294 0.02 11,291 0.11	Total Netherlands	-	315,431 2.94	1.875% due 09/03/2037 €	500 \$	458	0.00
EnBW International Finance BV	F 000	F 610 0 0F	NORWAY			SLOVENIA			
3.500% due 24/07/2028 4.000% due 24/01/2035	5,000 7,175	5,618 0.05 8,201 0.08	CORPORATE BONDS & NOTE			CORPORATE BONDS & NOTES			
Enel Finance International NV 1.875% due 12/07/2028 \$	600	524 0.01	Sparebanken Vest Boligkredit 3.375% due 15/11/2028	tt A/S € 2,000	2,270 0.02	Nova Kreditna Banka Maribor d 1.875% due 27/01/2025		11,657	0.11
1.875% due 12/07/2028 5.500% due 15/06/2052	600 5,000	4,732 0.04	Var Energi ASA 8.000% due 15/11/2032	\$ 9,800	11,018 0.10	SOUTH AFRICA			
IMCD NV 4.875% due 18/09/2028 €	4,600	5,330 0.05	Yara International ASA	\$ 9,000	11,016 0.10	CORPORATE BONDS & NOTES			
Imperial Brands Finance Nether		,	4.750% due 01/06/2028	15,147	14,795 0.14 28,083 0.26	AngloGold Ashanti Holdings PL 3.375% due 01/11/2028 \$	c 5,300	4,775	0.05
5.250% due 15/02/2031 ING Groep NV	7,000	8,015 0.07	Total Norway	-	20,003 0.20	3.750% due 01/11/2020 \$	7,800	6,787	
	4,900	6,298 0.06	PERU CORPORATE PONDE & NOTE				-	11,562	0.11
JAB Holdings BV 1.000% due 20/12/2027 €	5,000	5,079 0.05	CORPORATE BONDS & NOTE Banco de Credito del Peru S.A			SOVEREIGN ISSUES			
2.200% due 23/11/2030 \$	6,735	5,423 0.05		 EN 9,800 _	2,571 0.02	South Africa Government Interr 10.500% due 21/12/2026 ZAR 1		ond 70,481	0.66
2.250% due 19/12/2039 € 5.000% due 12/06/2033	4,800 3,300	4,144 0.04 3,937 0.04	POLAND			Total South Africa	,231,200 _	82,043	
JDE Peet's NV	0.500	0.660, 0.00	SOVEREIGN ISSUES			SOUTH KOREA			
4.125% due 23/01/2030 4.500% due 23/01/2034	8,500 21,200	9,669 0.09 24,652 0.23	Poland Government Internation 3.875% due 14/02/2033	onal Bond € 7,300	8,409 0.08	CORPORATE BONDS & NOTES			
LeasePlan Corp. NV 2.875% due 24/10/2024 \$	1,020	997 0.01	4.250% due 14/02/2043	2,300	2,680 0.02	Kookmin Bank	2.600	4.000	0.04
	1,020	1,111 0.01	Total Poland	_	11,089 0.10	4.000% due 13/04/2027 € Shinhan Bank Co. Ltd.	3,600	4,089	0.04
Lseg Netherlands BV 4.231% due 29/09/2030	7,000	8,174 0.08	PORTUGAL			1.183% due 29/09/2025 AUD	7,200	4,614	0.04
Nationale-Nederlanden Bank N	•	0,174 0.00	CORPORATE BONDS & NOTE	S		Shinhan Financial Group Co. Ltd 3.340% due	l.		
3.625% due 16/10/2026	3,400	3,835 0.04	Banco Santander Totta S.A. 3.750% due 11/09/2026	13,200	14,845 0.14	05/02/2030 (i) \$	3,000 _	2,924	
NE Property BV 1.875% due 09/10/2026	3,500	3,540 0.03	QATAR	· -	,		-	11,627	0.11
2.000% due 20/01/2030 3.375% due 14/07/2027	7,000 9,111	6,224 0.06 9,528 0.09	SOVEREIGN ISSUES			SOVEREIGN ISSUES			
NN Group NV	·	•	Qatar Government Internatio			Korea Housing Finance Corp. 4.082% due 25/09/2027 €	8,200	9,362	0.09
4.625% due 13/01/2048 Prosus NV	2,000	2,223 0.02	4.400% due 16/04/2050	\$ 11,100 _	10,254 0.10	Total South Korea	_	20,989	0.20
1.539% due 03/08/2028	3,700	3,537 0.03 21,512 0.20	ROMANIA			SPAIN			
	25,387 3,800	2,497 0.02	SOVEREIGN ISSUES Romania Government Interna	tional Pond		CORPORATE BONDS & NOTES			
4.193% due 19/01/2032 Sagax Euro MTN NL BV	3,800	3,281 0.03	1.375% due 02/12/2029	€ 2,984	2,723 0.02	Banco Santander S.A. 4.875% due 18/10/2031	3,200	3,770	0.03
0.750% due 26/01/2028 (k) €	5,817	5,500 0.05	1.750% due 13/07/2030 2.125% due 07/03/2028	7,650 7,200	6,854 0.06 7,234 0.07	6.527% due 07/11/2027 \$	11,600	12,003	0.11
1.000% due 17/05/2029 1.625% due 24/02/2026	1,400 5,900	1,267 0.01 6,185 0.06	2.625% due 02/12/2040 2.875% due 13/04/2042	22,600 8,200	16,854 0.16 6,152 0.06	CaixaBank S.A. 3.625% due			
Sandoz Finance BV	7 400	0.244 0.00	Total Romania	0,200	39,817 0.37	14/09/2028 (g)(i) € Deutsche Bank S.A. Espanola	5,400	4,620	0.04
3.970% due 17/04/2027 4.220% due 17/04/2030	7,400 600	8,344 0.08 689 0.01	RUSSIA			3.625% due 23/11/2026	2,400	2,700	0.03
4.500% due 17/11/2033 Siemens Energy Finance BV	700	822 0.01	CORPORATE BONDS & NOTE	S		Werfen S.A. 4.625% due 06/06/2028	11,000	12,405	0.12
4.250% due 05/04/2029	3,300	3,566 0.03	MMK International Capital DA		204 0.00	Total Spain	,	35,498	
Syngenta Finance NV 4.892% due 24/04/2025	5,284	5,216 0.05	4.375% due 13/06/2024 ^	\$ 4,900 _	294 0.00	SUPRANATIONAL			
Teva Pharmaceutical Finance N	etherlands	s BV	SAUDI ARABIA SOVEREIGN ISSUES			CORPORATE BONDS & NOTES			
3.150% due 01/10/2026 Volkswagen Financial Services	6,000	5,560 0.05	Saudi Arabia Government Inte	ernational F	Rond	European Bank for Reconstructi 1.500% due 13/02/2025 \$	ion & Deve 5,200	elopment 5,017	
0.875% due 20/02/2025 £	6,400	7,750 0.07	2.250% due 02/02/2033	18,705	15,529 0.15	1.625% due 27/09/2024	400		0.00
1.875% due 03/12/2024 Volkswagen International Finar	1,800	2,218 0.02	4.750% due 18/01/2028 4.875% due 18/07/2033	52,000 25,000	52,599 0.49 25,567 0.24	European Investment Bank 0.750% due 15/11/2024 £	15,196	18,705	0.18
7.875% due 06/09/2032 (g) €	2,900	3,614 0.03	5.000% due 18/01/2053 Total Saudi Arabia	6,000	5,665 0.05 99,360 0.93	Total Supranational	.,.50	24,112	
Vonovia Finance BV 0.500% due 14/09/2029	400	365 0.00		-	0.93 UUC,EE	SWEDEN			
1.125% due 14/09/2034	1,000 _	827 0.01	SINGAPORE			CORPORATE BONDS & NOTES			
	_	306,221 2.86	CORPORATE BONDS & NOTE Oversea-Chinese Banking Cor			Fastighets AB Balder 1.125% due 29/01/2027 €	4,500	4,263	0.04
NON-AGENCY MORTGAGE-BA	CKED SEC	CURITIES	1.832% due 10/09/2030 (i)	13,300	12,516 0.12	Sagax AB			
EMF-NL Prime BV 4.785% due 17/04/2041	343	364 0.00	Pfizer Investment Enterprises 4.750% due 19/05/2033	Pte. Ltd. 4,687	4,699 0.04	1.125% due 30/01/2027 2.250% due 13/03/2025	4,200 8,400	4,181 9,035	
Eurosail BV			5.110% due 19/05/2043	18,100	18,047 0.17	Total Sweden	5, .00	17,479	
5.485% due 17/10/2040	28 _	31 0.00 395 0.00	SP PowerAssets Ltd. 3.000% due 26/09/2027	2,400	2,282 0.02	SWITZERLAND			
	_	333 0.00	United Overseas Bank Ltd.			CORPORATE BONDS & NOTES			
			1.750% due 16/03/2031 (i) Total Singapore	3,500 _	3,231 0.03 40,775 0.38	UBS AG	12 500	12.072	0.12
			5 1	_	,	5.650% due 11/09/2028 \$	12,500	12,972	0.12

DESCRIPTION	P/ (000	AR V	FAIR ALUE 100S) A	% OF NET SSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS
UBS Group AG 1.494% due 10/08/2027 2.593% due 11/09/2025	\$ 5,00 18,03		520 (644 (0.04 0.17	3.500% due 26/07/2026 3.875% due 26/07/2029 5.500% due 28/09/2026	\$ 21,311 9,040 £ 3,300	\$ 20,343 8,441 4,244	0.08	Virgin Money UK PLC 2.875% due 24/06/2025 € 6,700 \$ 7,356 0.07 3.375% due 24/04/2026 £ 2,300 2,804 0.03
3.091% due 14/05/2032 3.126% due 13/08/2030 4.125% due 24/09/2025	1,50 40 58,99)0 1,)0 57,	278 (357 (749 (0.01 0.00 0.54	Informa PLC 1.250% due 22/04/2028 2.125% due 06/10/2025	€ 8,823 17,190	8,934 18,473	0.17	4.000% due 03/09/2027 1,000 1,210 0.01 4.625% due 29/10/2028 € 389 429 0.00 Weir Group PLC
4.965% due 16/01/2026 6.301% due 22/09/2034	€ 11,04 3,55 \$ 3,10 € 5,00	50 3, 00 3,	284 (0.04	3.125% due 05/07/2026 InterContinental Hotels Group 1.625% due 08/10/2024	€ 15,000	16,292		2.200% due 13/05/2026 \$ 8,500 7,907 0.07 618,468 5.77
	\$ 5,80 \$ 5,80 4,20	00 6,	272 (3.375% due 08/10/2028 John Lewis PLC 4.250% due 18/12/2034	£ 7,572 2,800	9,010 2,597		NON-AGENCY MORTGAGE-BACKED SECURITIES Canary Wharf Finance PLC
Total Switzerland		131,	915	1.23	6.125% due 21/01/2025 Lloyds Bank PLC	1,950	2,481		5.952% due 22/10/2037 £ 55 72 0.00 Great Hall Mortgages PLC 5.812% due 18/06/2039 \$ 398 396 0.01
THAILAND CORPORATE BONDS & NOTE:	S				0.000% due 02/04/2032 Lloyds Banking Group PLC	\$ 24,400	15,776		5.812% due 18/06/2039 \$ 398 396 0.01 Newgate Funding PLC 5.509% due 01/12/2050 £ 111 137 0.00
Bangkok Bank PCL 3.466% due 23/09/2036 (i)	9,00	007,	561 (0.07	4.947% due 27/06/2025 (g)(i) M&G PLC 6.340% due 19/12/2063	€ 5,200 £ 500	5,617	0.05	RMAC PLC 0.000% due 15/02/2047 18,600 23,788 0.22
TURKEY CORPORATE BONDS & NOTE	s				Market Bidco Finco PLC 4.750% due 04/11/2027	£ 11,381	11,306		24,393 0.23 Total United Kingdom 642,861 6.00
Turkish Airlines Pass-Through 4.200% due 15/09/2028		14 3.	452 (0.03	Marks & Spencer PLC 3.750% due 19/05/2026	f 100		0.00	UNITED STATES
UNITED ARAB EMIRATES					Mitchells & Butlers Finance PLG 5.789% due 15/12/2030	535		0.01	ASSET-BACKED SECURITIES AASET Trust
CORPORATE BONDS & NOTE: DAE Sukuk Difc Ltd.	S				6.013% due 15/12/2030 National Grid Electricity Distril 3.530% due 20/09/2028	404 oution East € 3,000			3.967% due 16/05/2042 \$ 445 407 0.00 ACE Securities Corp. Home Equity Loan Trust
3.750% due 15/02/2026 UNITED KINGDOM	8,18	337,	876 (0.07	National Grid PLC 5.602% due 12/06/2028	\$ 1,400	1,444		6.370% due 25/12/2034 960 869 0.01 6.415% due 25/05/2035 1,900 1,710 0.02
CORPORATE BONDS & NOTE:	S				5.809% due 12/06/2033 Nationwide Building Society	21,500	22,611		Aegis Asset-Backed Securities Trust 5.640% due 25/01/2037 3,616 2,644 0.03 Ameriquest Mortgage Securities, Inc. Asset-Backed
Barclays PLC 2.645% due 24/06/2031 4.918% due 08/08/2030	8,00 € 5,50		752 (335 (0.06	3.375% due 27/11/2028 4.500% due 01/11/2026 5.264% due 10/11/2026	€ 1,600 7,300 \$ 500	1,811 8,322		Pass-Through Certificates 6.175% due 25/01/2036 153 153 0.00
5.501% due 09/08/2028 6.224% due 09/05/2034	\$ 7,55 5,53	50 7, 81 5,	589 (740 (0.07 0.05	5.875% due 20/12/2024 (g)(i) 6.557% due 18/10/2027	£ 8,150 \$ 20,000	10,223 20,716	0.10	Credit Suisse First Boston Mortgage Securities Corp. 4.453% due 25/08/2032 92 87 0.00
	7,50 7,80 £ 9,50	00 8, 00 12,	816 (344 (912 (0.08	NatWest Group PLC 4.269% due 22/03/2025 4.800% due 05/04/2026	8,800 3,800	8,770 3,768		Fremont Home Loan Trust 5.790% due 25/08/2036 6,862 2,208 0.02 GSAMP Trust
BAT International Finance PLC	\$ 4,30 £ 8,10	•	281 (210 (4.892% due 18/05/2029 5.076% due 27/01/2030 6.016% due 02/03/2034	8,625 7,978 25,900	8,478 7,863 27,221	0.08 0.07	5.640% due 25/01/2037 1,193 1,156 0.01 Home Equity Mortgage Loan Asset-Backed Trust 5.660% due 25/04/2037 4,562 2,949 0.03
BP Capital Markets PLC 5.773% due 25/05/2038	1,09		523 (Quadgas Finance PLC 3.375% due 17/09/2029	£ 300	,	0.00	JPMorgan Mortgage Acquisition Trust 5.680% due 25/10/2036 833 819 0.01
Broadgate Financing PLC 4.851% due 05/04/2033	4	19	64 (0.00	Royalty Pharma PLC 2.200% due 02/09/2030	\$ 5,593	4,703	0.04	L2L Education Loan Trust 5.816% due 15/06/2031 832 832 0.01
Cadent Finance PLC 2.625% due 22/09/2038	30	00	278 (0.00	3.300% due 02/09/2040 Sage Group PLC	5,000	3,761		Labrador Aviation Finance Ltd. 4.300% due 15/01/2042 11,854 10,136 0.10
Chanel Ceres PLC 0.500% due 31/07/2026 1.000% due 31/07/2031	€ 11,80 6,59		157 (150 (1.625% due 25/02/2031 Santander UK Group Holdings 2.896% due 15/03/2032	£ 1,400 PLC \$ 500	1,465 427	0.00	Long Beach Mortgage Loan Trust 5.790% due 25/12/2036 4,120 2,814 0.03 6.520% due 25/06/2035 4,166 4,019 0.04
Clydesdale Bank PLC 5.820% due 22/09/2028	£ 8,50		837 (2.920% due 08/05/2026 3.530% due 25/08/2028	£ 2,700 € 2,000	3,294 2,195	0.03 0.02	MASTR Asset-Backed Securities Trust 6.190% due 25/12/2034 1,648 1,535 0.01
Direct Line Insurance Group PL 4.000% due 05/06/2032	1,20	00 1,	249 (0.01	6.750% due 24/06/2024 (g)(i) 7.482% due 29/08/2029	£ 12,950 8,900	16,523 12,348		Morgan Stanley ABS Capital, Inc. Trust 6.520% due 25/04/2035 1,485 1,407 0.01
DWR Cymru Financing UK PLC 3.514% due 31/03/2030		33	47 (0.00	Santander UK PLC 5.770% due 12/02/2027 Standard Chartered PLC	11,800	15,069	0.14	New Century Home Equity Loan Trust 6.400% due 25/11/2034 212 208 0.00
Ferguson Finance PLC 3.250% due 02/06/2030 Gazprom PJSC Via Gaz Finance	\$ 4,30	00 3,	850 (0.04	1.456% due 14/01/2027 2.819% due 30/01/2026	\$ 16,100 2,300	14,758 2,225	0.02	Option One Mortgage Loan Trust 5.610% due 25/01/2037 4,418 2,506 0.02 Residential Asset Mortgage Products Trust
3.250% due 25/02/2030 Greene King Finance PLC	7,70	00 4,	504 (0.04	3.265% due 18/02/2036 3.603% due 12/01/2033 4.644% due 01/04/2031	5,700 5,900 2,700	4,671 4,893 2,547	0.05	0.000% due 25/12/2035 379 313 0.00 Residential Asset Securities Corp. Trust
0.000% due 15/03/2036 4.064% due 15/03/2035 5.106% due 15/03/2034	£ 90 4,30)7 5,	907 (022 (106 (0.05	6.296% due 06/07/2034 6.301% due 09/01/2029	600 11,533		0.01	6.130% due 25/11/2035 143 143 0.00 Securitized Asset-Backed Receivables LLC Trust
5.318% due 15/09/2031 HSBC Holdings PLC	21		266 (SW Finance PLC 7.375% due 12/12/2041	f 7,000	9,580	0.09	6.050% due 25/12/2035 350 337 0.00 6.145% due 25/01/2035 89 78 0.00
1.750% due 24/07/2027 2.357% due 18/08/2031	19,06 \$ 5,53	39 4,	335 (592 (0.04	Telereal Secured Finance PLC 4.010% due 10/12/2033 Thames Water Utilities Finance	213 PIC	257	0.00	SLM Private Credit Student Loan Trust 5.886% due 16/12/2041 1,238 1,203 0.01 Soundview Home Loan Trust
2.848% due 04/06/2031 3.973% due 22/05/2030 4.041% due 13/03/2028	8,50 11,30 17,40	00 10,	316 (564 (774 (0.10	4.375% due 18/01/2031 8.250% due 25/04/2040	€ 3,000 £ 6,225	3,142 8,926		5.930% due 25/06/2036 3,569 3,402 0.03 Structured Asset Investment Loan Trust
4.292% due 12/09/2026 4.600% due 17/12/2030 (g)(i)	2,50 11,90	00 2,	450 (954 (0.02	TP ICAP Finance PLC 2.625% due 18/11/2028 5.250% due 20/05/2026	5,568	5,946		6.090% due 25/01/2036 3,489 3,212 0.03 45,147 0.42
Imperial Brands Finance PLC 3.125% due 26/07/2024	1,30	00 1,	279 (0.01	5.250% due 29/05/2026 7.875% due 17/04/2030	16,900 4,800	20,893 6,527		

DESCRIPTION	CHARTS	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR	FAIR VALUE	NET
COMMON STOCKS	SHARES	(000S)	ASSEIS	5.450% due 23/01/2039	(000s) \$ 7,000	(000s) \$ 7,388	0.07	Booz Allen Hamilton, Inc.	(000S)	(000S)	ASSETS
FINANCIALS Stearns Holdings LLC 'B' (c)	1,508,783 \$	٥	0.00	Antares Holdings LP 2.750% due 15/01/2027	5,800	5,143			2,900 \$	3,067	0.03
Steams Holdings LLC B (c)	PAR (000S)	0	0.00	3.950% due 15/07/2026 7.950% due 11/08/2028	3,500 5,000	3,258 5,181		6.119% due 20/07/2053 Boston Scientific Corp.	3,000	3,137	0.03
CORPORATE BONDS & NOTE				Apple, Inc. 4.300% due 10/05/2033 (k)	2,200	2,235	0.02	2.650% due 01/06/2030	5,749	5,136	0.05
7-Eleven, Inc. 1.800% due 10/02/2031 \$	2,150	1,749	0.02	Ares Capital Corp. 2.875% due 15/06/2027	8,400	7,681		Brandywine Operating Partnersh 3.950% due 15/11/2027	1,450	1,297	0.01
Adventist Health System 5.430% due 01/03/2032	2,000	2,036	0.02	Ares Finance Co. LLC 3.250% due 15/06/2030	15,444	13,664		British Airways Pass-Through Tru 3.300% due 15/06/2034 3.350% due 15/12/2030	11,321 724	10,086	0.09
AEP Texas, Inc. 2.100% due 01/07/2030	7,935	6,665	0.06	Ares Management Corp. 6.375% due 10/11/2028	14,000	14,688		3.800% due 20/03/2033 4.125% due 20/03/2033	64 65	60	
AES Corp. 3.300% due 15/07/2025	9,500	9,157		Ashtead Capital, Inc. 1.500% due 12/08/2026	1,200	1,089		4.250% due 15/05/2034 4.625% due 20/12/2025	650 311	607	
3.950% due 15/07/2030 5.450% due 01/06/2028	5,589 4,468	5,174 4,545		4.000% due 01/05/2028	7,041	6,633	0.06	Broadcom, Inc. 2.450% due 15/02/2031	12,900	11,038	0.10
Alaska Airlines Pass-Through 1 4.800% due 15/02/2029		7,183		Assured Guaranty U.S. Holding 6.125% due 15/09/2028	g s, Inc. 3,900	4,098	0.04	3.187% due 15/02/2031 3.469% due 15/04/2034	34,991 18,649	28,374 16,233	0.26
Alexandria Real Estate Equitie 4.300% due 15/01/2026	•	11,845		AT&T, Inc. 3.550% due 15/09/2055 3.650% due 15/09/2059	7,171 15,243	5,161 10,938		3.500% due 15/02/2041 4.926% due 15/05/2037	200 11,422		0.00
Allegion U.S. Holding Co., Inc. 3.550% due 01/10/2027	9,700	9,225		4.300% due 18/11/2034 Atmos Energy Corp.	€ 3,400	3,978		Brookfield Capital Finance LLC 6.087% due 14/06/2033	7,700		0.08
Ally Financial, Inc.				5.900% due 15/11/2033	\$ 1,000	1,086	0.01	Brooklyn Union Gas Co. 3.865% due 04/03/2029	204	190	0.00
2.200% due 02/11/2028 6.848% due 03/01/2030	800 6,100	681 6,272	0.06	Aviation Capital Group LLC 3.500% due 01/11/2027	8,030	7,406		Burlington Northern Santa Fe LL	С		
6.992% due 13/06/2029 8.000% due 01/11/2031	6,000 12,001	6,202 13,151		4.375% due 30/01/2024 Bank of America Corp.	13,999	13,977	0.13	4.450% due 15/01/2053 5.200% due 15/04/2054	344 10,828	325 11,282	0.00
American Airlines Pass-Throug 3.000% due 15/04/2030	2,015	1,821		0.580% due 08/08/2029 1.898% due 23/07/2031	€ 9,500 \$ 4,200	9,225 3,438		Cameron LNG LLC 2.902% due 15/07/2031	1,900	1,668	0.02
3.150% due 15/08/2033 3.200% due 15/12/2029	6,712 9,024	5,885 8,229		2.551% due 04/02/2028 2.592% due 29/04/2031	26,100 15,000	24,191 12,935	0.23	3.402% due 15/01/2038 3.701% due 15/01/2039	4,172 8,325	3,526 7.066	0.03
3.250% due 15/04/2030 3.350% due 15/04/2031	1,514 7,304	1,324 6,605		2.651% due 11/03/2032	10,000	8,449	0.08	Cantor Fitzgerald LP		·	
3.375% due 01/11/2028	8,019	7,356	0.07	2.687% due 22/04/2032 3.093% due 01/10/2025	1,710 9,000	1,445 8,827		4.500% due 14/04/2027 4.875% due 01/05/2024	100 3,500	96 3,474	0.00
3.500% due 15/08/2033 3.575% due 15/07/2029	11,139 1,934	9,500 1,806	0.02	4.271% due 23/07/2029 4.300% due 28/01/2025 (g)	2,300 27,900	2,222 26,305		7.200% due 12/12/2028 Capital One Financial Corp.	7,900	8,105	0.08
3.600% due 22/03/2029 3.600% due 15/04/2031	903 4,003	846 3,514	0.03	4.827% due 22/07/2026 5.015% due 22/07/2033	1,700 5,000	1,688 4,948	0.02	6.312% due 08/06/2029	9,621	9,875	0.09
3.650% due 15/08/2030 4.000% due 15/01/2027 4.100% due 15/07/2029	1,316 2,138 990	1,220 2,050 914		5.288% due 25/04/2034 5.819% due 15/09/2029	14,600 11,200	14,641 11,568	0.14	Carlyle Holdings Finance LLC 5.625% due 30/03/2043	100	98	0.00
American Electric Power Co., I 3.875% due 15/02/2062		5,235		5.872% due 15/09/2034 5.933% due 15/09/2027	1,250 5,000	1,309 5,104			£ 13,400 5 5,000	14,936 5,069	
4.300% due 01/12/2028 5.200% due 15/01/2029	4,600 10,000	4,503		Bank of America N.A. 5.526% due 18/08/2026	22,300	22,719	0.21	CDW LLC		,	
5.625% due 01/03/2033 American Homes 4 Rent LP	1,198	1,249		5.650% due 18/08/2025 6.000% due 15/10/2036	5,825 7,150	5,899 7,760		3.569% due 01/12/2031 Centene Corp.	6,400		0.05
4.250% due 15/02/2028	500	486		BAT Capital Corp. 2.726% due 25/03/2031	2,894	2,429	0.02	2.450% due 15/07/2028 3.000% due 15/10/2030	20,384 21,000	18,169 18,213	
4.900% due 15/02/2029 American Tower Corp.	9,100	9,010		6.421% due 02/08/2033 Bayer U.S. Finance LLC	1,300	1,361	0.01	Charles Schwab Corp. 6.196% due 17/11/2029	20,300	21,300	0.20
0.500% due 15/01/2028 € 1.000% due 15/01/2032	11,300	17,657 10,244	0.10	4.250% due 15/12/2025 4.375% due 15/12/2028	400 22,280	390 21,193	0.00	Charter Communications Operat 2.250% due 15/01/2029	ing LLC 7,920	6 876	0.06
1.450% due 15/09/2026 \$ 1.875% due 15/10/2030	4,800	5,379 3,938	0.04	6.375% due 21/11/2030	15,500	15,959		2.300% due 01/02/2032	11,000 9,200	8,762	0.08
1.950% due 22/05/2026 € 2.100% due 15/06/2030 \$		9,383 5,457		Becton Dickinson & Co. 0.034% due 13/08/2025	€ 2,300	2,408	0.02	3.500% due 01/06/2041 3.700% due 01/04/2051	6,800	4,430	0.06
2.300% due 15/09/2031 2.400% due 15/03/2025	2,700 3,800	2,234 3,674	0.02	Berry Global, Inc.	0.000	10.621	0.10	3.900% due 01/06/2052 4.400% due 01/12/2061	1,700 750		0.01
2.950% due 15/01/2025	9,670	9,441	0.09	1.000% due 15/01/2025 1.500% due 15/01/2027	9,900 9,100	10,631 9,439	0.09	4.800% due 01/03/2050 5.125% due 01/07/2049	8,400 12,300	6,513 10,005	0.06
3.125% due 15/01/2027 3.800% due 15/08/2029	5,900 9,134	5,581 8,681		4.875% due 15/07/2026 BGC Group, Inc.	\$ 2,870	2,822	0.03	5.375% due 01/04/2038	5,632	5,086	0.05
3.950% due 15/03/2029 5.250% due 15/07/2028	600 3,000	573 3,050		8.000% due 25/05/2028	5,500	5,747	0.05	6.150% due 10/11/2026 Cheniere Corpus Christi Holding:	4,500 s LLC	4,602	0.04
5.550% due 15/07/2033 5.650% due 15/03/2033	1,000 9,000	1,035 9,359	0.01	Black Hills Corp. 1.037% due 23/08/2024	1,100	1,068	0.01	3.700% due 15/11/2029 5.125% due 30/06/2027	8,332 13,132	7,875 13,205	0.07
5.900% due 15/11/2033	6,200	6,569		5.950% due 15/03/2028 6.150% due 15/05/2034	2,990 2,500	3,100 2,607	0.03	Cheniere Energy Partners LP			
American Transmission System 5.000% due 01/09/2044	n s, Inc. 1,052	978	0.01	Blackstone Private Credit Fund 2.350% due 22/11/2024		12,551		3.250% due 31/01/2032 4.000% due 01/03/2031	8,600 16,200	14,750	
Amgen, Inc. 5.150% due 02/03/2028	3,600	3,687		Blue Owl Finance LLC 3.125% due 10/06/2031	5,700	4,703		5.950% due 30/06/2033 Cheniere Energy, Inc.	9,900	10,177	
5.250% due 02/03/2030 5.600% due 02/03/2043	7,571 35,984	7,786 37,206	0.35	Boeing Co.				4.625% due 15/10/2028 Choice Hotels International, Inc.	3,600		0.03
5.650% due 02/03/2053 5.750% due 02/03/2063	5,900 10,000	6,212 10,504		2.196% due 04/02/2026 3.250% due 01/02/2028	23,500 4,400	22,209 4,177	0.04	3.700% due 01/12/2029 Citibank N.A.	1,700	1,508	0.01
Anheuser-Busch Cos. LLC 4.900% due 01/02/2046	1,644	1,613	0.02	5.150% due 01/05/2030 5.930% due 01/05/2060	1,137 5,000	1,158 5,186		5.803% due 29/09/2028 5.864% due 29/09/2025	7,650 10,000	7,993 10,170	0.07 0.10
Anheuser-Busch InBev Worldw 4.600% due 15/04/2048	ride, Inc. 1,179	1,117	0.01	Booking Holdings, Inc. 4.125% due 12/05/2033	€ 1,900	2,245	0.02	Citigroup, Inc. 2.572% due 03/06/2031 (j)	24,439	20,889	0.20

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
	o. 5 2,965 \$	2,779	0.03	Duke Energy Indiana LLC 5.400% due 01/04/2053	\$ 1,218	\$ 1,243	0.01	Glencore Funding LLC 5.400% due 08/05/2028	\$ 500 \$	510	0.00
CNA Financial Corp. 5.500% due 15/06/2033	1,000	1,032	0.01	Duke Energy Ohio, Inc. 5.650% due 01/04/2053	1,868	1,961	0.02	Global Payments, Inc. 4.875% due 17/03/2031 5.950% due 15/08/2052	€ 8,600 \$ 2,031	9,998 2,074	
Columbia Pipelines Holding Co. I 6.042% due 15/08/2028	3,400	3,512	0.03	Duke Energy Progress LLC 5.250% due 15/03/2033	5,283	5,449	0.05	GLP Capital LP 4.000% due 15/01/2030	1,500	1,370	
Columbia Pipelines Operating Co 5.927% due 15/08/2030 6.036% due 15/11/2033	2,300 13,500	2,380 14,145		Edison International 8.125% due 15/06/2053 Enel Finance America LLC	1,230	1,259	0.01	4.000% due 15/01/2031 5.300% due 15/01/2029 5.375% due 15/04/2026	4,000 15,224 5,600	3,607 15,145 5,569	0.03 0.14
Comcast Corp. 5.350% due 15/05/2053	12,889	13,344	0.12	7.100% due 14/10/2027 Energy Transfer LP	2,600	2,776	0.03	5.750% due 01/06/2028	13,929	14,065	
ConocoPhillips Co. 5.050% due 15/09/2033	12,000	12,335		4.400% due 15/03/2027 5.150% due 01/02/2043	6,745 2,294	6,599 2,046		Goldman Sachs Group, Inc. 2.383% due 21/07/2032 2.600% due 07/02/2030	4,100 4,187	3,370 3,681	
Constellation Energy Generation		1 5 4 6	0.01	5.150% due 15/03/2045 5.300% due 01/04/2044	7,503 4,130	6,896 3,809		3.272% due 29/09/2025	15,500	15,240	0.14
5.600% due 01/03/2028 5.750% due 01/10/2041 6.125% due 15/01/2034	1,500 2,500 2,500	1,546 2,500 2,677	0.02	5.350% due 15/05/2045 6.050% due 01/12/2026	7,181 4,200	6,685 4,321	0.06	4.223% due 01/05/2029 4.482% due 23/08/2028 6.484% due 24/10/2029	19,400 17,300 31,500	18,779 17,002 33,446	0.16
Consumers Securitization Fundin 5.550% due 01/03/2028		1.005		7.500% due 01/07/2038 Entergy Louisiana LLC	5,257	6,094		6.811% due 15/05/2026 7.250% due 10/04/2028	14,800 £ 3,817	14,899 5,330	0.14
Continental Resources, Inc.	,	,		3.780% due 01/04/2025	25,100	24,662	0.23	Golub Capital BDC, Inc.		•	
2.875% due 01/04/2032 5.750% due 15/01/2031	15,595 170	12,664 169	0.12	Entergy Mississippi LLC 5.000% due 01/09/2033	1,000	1,008	0.01	7.050% due 05/12/2028 Goodman U.S. Finance Four LLC		3,148	
Corporate Office Properties LP 2.250% due 15/03/2026	5,100	4,759	0.04	Enterprise Products Operating 5.250% due 16/08/2077 5.375% due 15/02/2078	4,739	4,542		4.500% due 15/10/2037 Goodman U.S. Finance Three LI		6,144	
CoStar Group, Inc. 2.800% due 15/07/2030	5,100	4,340	0.04	8.638% due 16/08/2077	5,614 5,838	5,046 5,812		3.700% due 15/03/2028 Guardian Life Global Funding	15,779	14,702	
Cox Communications, Inc. 5.450% due 15/09/2028	3,385	3.457	0.03	EPR Properties 4.500% due 01/04/2025	4,420	4,339		1.100% due 23/06/2025 Gulfstream Natural Gas System	3,000 LLC	2,833	0.03
Credit Acceptance Corp. 9.250% due 15/12/2028	2,300	2,455		4.500% due 01/06/2027 4.750% due 15/12/2026	6,264 4,425	5,915 4,237	0.04	4.600% due 15/09/2025 Haleon U.S. Capital LLC	4,560	4,478	0.04
Credit Suisse AG AT1 Claim	22,000	2,433		4.950% due 15/04/2028 Equifax, Inc.	1,986	1,886	0.02	3.625% due 24/03/2032	500	461	0.00
Crown Castle Towers LLC 4.241% due 15/07/2048	5,800	5,508	0.05	5.100% due 01/06/2028 Equitable Financial Life Global	7,800 Funding	7,870	0.07	Hanover Insurance Group, Inc. 4.500% due 15/04/2026	740	727	0.01
Crown Castle, Inc. 2.250% due 15/01/2031	12,500	10,359	0.10	1.300% due 12/07/2026 Evergy Missouri West, Inc.	1,000	902	0.01	HAT Holdings LLC 8.000% due 15/06/2027	3,950	4,118	0.04
3.100% due 15/11/2029 3.800% due 15/02/2028	10,305 3,765		0.03	5.150% due 15/12/2027 Eversource Energy	2,000	2,014	0.02	HCA, Inc. 3.500% due 01/09/2030	7,475	6,778	
4.300% due 15/02/2029 CVS Health Corp.	3,597	3,466	0.03	5.125% due 15/05/2033 5.950% due 01/02/2029	8,300 2,000	8,349 2,096		3.500% due 15/07/2051 4.125% due 15/06/2029	3,800 3,100	2,966	0.03
5.000% due 30/01/2029 5.250% due 30/01/2031	7,000 18,900		0.18	Exelon Corp. 4.050% due 15/04/2030	3,417	3,262		4.500% due 15/02/2027 5.500% due 01/06/2033	3,800 22,127	3,757 22,484	
5.875% due 01/06/2053 CVS Pass-Through Trust	6,500	6,845	0.06	Expedia Group, Inc. 3.250% due 15/02/2030	6,708	6,153		HEICO Corp. 5.350% due 01/08/2033	1,000	1,024	0.01
4.704% due 10/01/2036 5.926% due 10/01/2034	202 1,860	1,886		3.800% due 15/02/2028 6.250% due 01/05/2025	10,805 983	10,426		Highwoods Realty LP 2.600% due 01/02/2031 4.200% due 15/04/2029	6,700	5,216	0.05 0.02
6.036% due 10/12/2028 7.507% due 10/01/2032	1,008 1,032	1,019 1,086	0.01	Extra Space Storage LP 5.900% due 15/01/2031	2,800	2,924		Host Hotels & Resorts LP	2,500		
8.353% due 10/07/2031 DAE Funding LLC	219		0.00	Fells Point Funding Trust		•		2.900% due 15/12/2031 3.375% due 15/12/2029 3.500% due 15/09/2030	2,173 4,700 2,600	1,825 4,224 2,322	
1.550% due 01/08/2024 1.625% due 15/02/2024	6,333 3,100	6,171 3,084	0.03	3.046% due 31/01/2027 FirstEnergy Transmission LLC	6,150	5,799		3.875% due 01/04/2024 4.000% due 15/06/2025	8,200 1,625	8,157 1,588	0.08
3.375% due 20/03/2028 Daimler Truck Finance North Am		22,706		4.550% due 01/04/2049 Fiserv, Inc.	2,083	1,807		Howard Midstream Energy Part 8.875% due 15/07/2028		1,051	
1.625% due 13/12/2024 2.000% due 14/12/2026	2,900 7,360	2,796 6,774		3.000% due 01/07/2031 Flex Intermediate Holdco LLC	£ 800	916	0.01	Hudson Pacific Properties LP	•	•	
Dell International LLC 4.900% due 01/10/2026	11,010	11,032		3.363% due 30/06/2031 Ford Foundation	\$ 33,661	27,577	0.26	3.250% due 15/01/2030 3.950% due 01/11/2027 4.650% due 01/04/2029	2,325 3,500 2,700	1,710 2,934 2,194	0.03
6.020% due 15/06/2026 Delta Air Lines, Inc.	12,036	12,324	0.12	2.815% due 01/06/2070 Ford Motor Credit Co. LLC	1,600	1,022	0.01	5.950% due 15/02/2028	2,200	1,947	
2.900% due 28/10/2024 3.750% due 28/10/2029	14,442 18,900	14,068 17,319		2.330% due 25/11/2025 3.021% due 06/03/2024	€ 5,450 13,290	5,852 14,639	0.14	Humana, Inc. 4.875% due 01/04/2030 5.875% due 01/03/2033	1,000 5,895	1,014 6,283	
	2,400	2,992	0.03	3.250% due 15/09/2025 4.535% due 06/03/2025	1,400 £ 2,607	1,528 3,278	0.03	Hyundai Capital America 0.875% due 14/06/2024	12,010	11,739	
	3,000	2,576		4.675% due 01/12/2024 7.350% due 06/03/2030	€ 3,187 \$ 4,600	3,529 4,945	0.05	1.500% due 15/06/2026 6.000% due 11/07/2025	9,947 1,200	9,088 1,210	0.08
5.750% due 01/12/2028 Doctors Co. An Interinsurance Ex		2,478		Fortress Transportation & Infra 7.875% due 01/12/2030	7,500	7,820		6.532% due 04/08/2025 Illumina, Inc.	10,000	9,998	0.09
4.500% due 18/01/2032 DTE Electric Co.	900	718	0.01	Freedom Mortgage Corp. 12.000% due 01/10/2028	5,800	6,339	0.06	5.750% due 13/12/2027 Infor, Inc.	2,000	2,054	0.02
1.900% due 01/04/2028 5.200% due 01/04/2033	4,600 3,500	4,142 3,639		FS KKR Capital Corp. 1.650% due 12/10/2024	9,700	9,362		1.750% due 15/07/2025 Integris Baptist Medical Center	4,575	4,316	0.04
Duke Energy Carolinas LLC 4.000% due 30/09/2042	122	105	0.00	2.625% due 15/01/2027 7.875% due 15/01/2029	5,211 600	4,683 636	0.04 0.01	3.875% due 15/08/2050 Intercontinental Exchange, Inc.	8,200	6,302	0.06
Duke Energy Corp. 3.850% due 15/06/2034 €	€ 16,000	17,535	0.16	Georgia Power Co. 3.250% due 15/03/2051	200		0.00	3.000% due 15/09/2060 Invitation Homes Operating Pa	9,350	6,333	0.06
	3,613	3,565		4.950% due 17/05/2033	5,000	5,044	0.05	4.150% due 15/04/2032	1,500	1,380	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS
	\$ 3,400 \$ 1,500		0.03	MetLife, Inc.				OneMain Finance Corp.			
Ipalco Enterprises, Inc.	•			5.875% due 15/03/2028 (g) Metropolitan Edison Co.	\$ 7,079 \$	6,956	0.06	6.875% due 15/03/2025 7.875% due 15/03/2030	\$ 2,800 \$ 4,900	2,837 5,048	
3.700% due 01/09/2024 4.250% due 01/05/2030	2,858 200	2,814 185	0.03	4.000% due 15/04/2025	6,300	6,152	0.06	ONEOK, Inc. 4.350% due 15/03/2029	21,030	20,455	0.10
Jackson National Life Global Fur 2.650% due 21/06/2024			0.01	Mid-America Apartments LP 1.100% due 15/09/2026 3.600% due 01/06/2027	2,600 1,811	2,360 1,752		6.050% due 01/09/2033 6.625% due 01/09/2053	12,300 17,000	13,038 19,047	0.12
Jefferies Financial Group, Inc. 5.875% due 21/07/2028	3,325	3,411	0.03	3.950% due 15/03/2029 Mid-Atlantic Interstate Transm		1,806		Oracle Corp. 3.600% due 01/04/2040 3.600% due 01/04/2050	9,300 500	7,424	0.07
Jersey Central Power & Light Co 4.300% due 15/01/2026	880		0.01	4.100% due 15/05/2028 MidAmerican Energy Co.	7,140	6,901		3.850% due 01/04/2060 4.100% due 25/03/2061 (j)	1,345 6,600		0.01
4.700% due 01/04/2024 JetBlue Pass-Through Trust	3,800	3,787		3.950% due 01/08/2047 5.750% due 01/11/2035	4,903 2,200	4,115 2,355		6.150% due 09/11/2029 (j) 6.250% due 09/11/2032 (j)	10,000 24,500	10,765 26,663	0.10
4.000% due 15/05/2034 JPMorgan Chase & Co.	884		0.01	Midwest Connector Capital Co 3.900% due 01/04/2024	29,977	29,811	0.28	Organon & Co. 2.875% due 30/04/2028	€ 2,300	2,340	
2.069% due 01/06/2029 2.301% due 15/10/2025 2.545% due 08/11/2032	6,600 33,500 10,000	5,855 32,650 8,347	0.30	Mileage Plus Holdings LLC 6.500% due 20/06/2027	5,530	5,550	0.05	Ovintiv, Inc. 6.250% due 15/07/2033	\$ 2,888	2,988	
2.580% due 22/04/2032	16,700	14,133	0.13	Mississippi Power Co. 3.950% due 30/03/2028	100	97	0.00	Pacific Gas & Electric Co.	,	•	
2.739% due 15/10/2030 3.540% due 01/05/2028	35,800 3,100		0.03	4.250% due 15/03/2042	2,600	2,222		2.500% due 01/02/2031 2.950% due 01/03/2026	500 6,700	413 6,350	0.00
3.702% due 06/05/2030 3.782% due 01/02/2028	9,300 3,569	3,449	0.03	Monongahela Power Co. 5.400% due 15/12/2043	150	147	0.00	3.000% due 15/06/2028 3.150% due 01/01/2026	16,330 8,009	14,895 7,685	
4.005% due 23/04/2029 4.457% due 13/11/2031	6,100 € 2,000	5,874 2,331		Morgan Stanley 0.000% due 02/04/2032 (j)	46,900	28,508	0.27	3.300% due 15/03/2027 3.300% due 01/12/2027	11,935 15,869	11,168 14,825	
4.565% due 14/06/2030 5.350% due 01/06/2034	\$ 8,536 14,700	8,359 14,918		5.123% due 01/02/2029	1,100	1,106	0.01	3.400% due 15/08/2024	9,676	9,518	0.09
6.070% due 22/10/2027	16,950	17,443	0.16	5.250% due 21/04/2034 5.424% due 21/07/2034	2,315 11,300	2,316 11,474		3.450% due 01/07/2025 3.500% due 15/06/2025	5,877 13,400	5,691 12,992	0.12
6.087% due 23/10/2029 JPMorgan Chase Bank N.A.	10,000	10,519	0.10	5.449% due 20/07/2029 6.407% due 01/11/2029	4,900 14,000	4,996 14,847		3.750% due 15/08/2042 4.000% due 01/12/2046	3,300 100	2,445 73	0.02
5.110% due 08/12/2026	14,650	14,787	0.14	Morgan Stanley Bank N.A.	14,000	14,047	0.14	4.200% due 01/06/2041	2,173	1,743	0.02
Kenvue, Inc. 4.900% due 22/03/2033	1,100	1,134	0.01	5.882% due 30/10/2026	21,000	21,602	0.20	4.300% due 15/03/2045 4.450% due 15/04/2042	500 8,543	6,914	0.00
5.000% due 22/03/2030 5.100% due 22/03/2043	400	413	0.00	MSCI, Inc. 3.250% due 15/08/2033	700		0.01	4.500% due 15/12/2041 4.750% due 15/02/2044	3,400 1,889	2,671 1,581	0.02
Kilroy Realty LP	6,700	6,957	0.00	3.625% due 01/09/2030 3.875% due 15/02/2031	2,400 100	2,174 91	0.02	6.700% due 01/04/2053	7,000	7,615	0.07
2.500% due 15/11/2032 4.250% due 15/08/2029	1,100 1,000		0.01 0.01	4.000% due 15/11/2029 Nasdaq, Inc.	5,350	5,035		6.950% due 15/03/2034 Pacific Life Global Funding	5,200	5,719	
Kinder Morgan, Inc. 7.420% due 15/02/2037	3,388	3,676	0.03	5.350% due 28/06/2028	400	412	0.00	1.200% due 24/06/2025 PacifiCorp	8,000	7,590	0.07
8.050% due 15/10/2030 Kinetik Holdings LP	36		0.00	National Fuel Gas Co. 2.950% due 01/03/2031	3,700	3,103	0.03	5.350% due 01/12/2053 5.500% due 15/05/2054	16,855 5,000	16,238 4,917	0.05
6.625% due 15/12/2028	700	714	0.01	National Health Investors, Inc. 3.000% due 01/02/2031	1,800	1,441	0.01	6.250% due 15/10/2037 Pactiv Evergreen Group Issuer	3,600 LLC	3,848	0.04
KKR Financial Holdings LLC 5.400% due 23/05/2033	10,400	10,053	0.09	Nationwide Financial Services, 3.900% due 30/11/2049	, Inc. 8,700	6,911	0.06	4.375% due 15/10/2028 PECO Energy Co.	1,700	1,591	0.01
KKR Group Finance Co. LLC 3.625% due 25/02/2050	1,146	824	0.01	Nationwide Mutual Insurance 9.375% due 15/08/2039	Co. 200	265	0.00	3.000% due 15/09/2049 Pennsylvania Electric Co.	200	143	0.00
	£ 6,150	7,759		Netflix, Inc. 3.625% due 15/06/2030	€ 29.473	33,201	0.31	3.600% due 01/06/2029 4.150% due 15/04/2025	6,770 2,205	6,287 2,163	
Las Vegas Sands Corp.	\$ 24,570	21,470		3.875% due 15/11/2029 Neuberger Berman Group LLC	17,481	20,009		6.150% due 01/10/2038 PennyMac Financial Services,	4,415	4,596	
3.200% due 08/08/2024 3.500% due 18/08/2026	51,200 5,556	50,238	0.05	4.500% due 15/03/2027 Newfold Digital Holdings Grou	\$ 12,077	11,586	0.11	7.875% due 15/12/2029	100	103	0.00
3.900% due 08/08/2029 Lazard Group LLC	3,300	3,045		11.750% due 15/10/2028	1,500	1,615	0.02	Penske Truck Leasing Co. LP 3.350% due 01/11/2029	16,854	15,106	0.14
4.375% due 11/03/2029 Lehman Brothers Holdings, Inc.	4,868	4,716	0.04	NextEra Energy Capital Holdin 1.900% due 15/06/2028	2,500	2,220		Philip Morris International, Inc 5.625% due 17/11/2029	6,700	7,030	0.07
0.000% due 23/12/2010 ^ 5.259% due 12/06/2013 ^	900 € 2,807		0.00	4.800% due 01/12/2077 5.250% due 28/02/2053	140 4,229	4,162		Physicians Realty LP 3.950% due 15/01/2028	11,672	11,131	0.10
6.875% due 02/05/2018 ^ S Leidos, Inc.	\$ 3,000	6	0.00	5.650% due 01/05/2079 NGPL PipeCo LLC	500		0.00	4.300% due 15/03/2027 Piedmont Natural Gas Co., Inc	7,400	7,205	0.07
2.300% due 15/02/2031 Liberty Mutual Group, Inc.	1,885	1,579	0.01	4.875% due 15/08/2027 Nissan Motor Acceptance Co.	8,755 LLC	8,604	0.08	5.400% due 15/06/2033 Pioneer Natural Resources Co.	5,000	5,145	0.05
3.625% due 23/05/2059	€ 2,800 \$ 800	3,028 783	0.03 0.01	1.850% due 16/09/2026 6.282% due 08/03/2024	15,000 1,000	13,496 1,000		7.200% due 15/01/2028 Plains All American Pipeline LI	2,394	2,574	0.02
Marriott International, Inc. 3.500% due 15/10/2032	10,981	9,796		NVR, Inc. 3.000% due 15/05/2030	21,622	19,275	0.18	4.500% due 15/12/2026 6.700% due 15/05/2036	1,000 300		0.01 0.00
5.550% due 15/10/2028 Marvell Technology, Inc.	2,000	2,064	0.02	Oaktree Specialty Lending Cor 3.500% due 25/02/2025	p. 2,000	1,940	0.02	Principal Life Global Funding 3.000% due 18/04/2026	5,600	5,337	0.05
2.450% due 15/04/2028 MassMutual Global Funding	14,850	13,410	0.13	Occidental Petroleum Corp. 6.200% due 15/03/2040	3,622	3,744		Progress Energy, Inc. 7.750% due 01/03/2031	397	458	0.00
3.400% due 08/03/2026 Merck & Co., Inc.	3,700	3,606	0.03	6.600% due 15/03/2046 6.625% due 01/09/2030	2,000 1,000	2,168 1,065	0.01	Prologis Euro Finance LLC 3.875% due 31/01/2030	€ 2,100	2,366	
5.150% due 17/05/2063 Meta Platforms, Inc.	2,100	2,192	0.02	8.875% due 15/07/2030 Oklahoma Gas & Electric Co.	12,950	15,169		4.250% due 31/01/2043 Protective Life Corp.	5,000	5,584	
5.600% due 15/05/2053 MetLife Capital Trust	12,671	13,743	0.13	5.400% due 15/01/2033 Omega Healthcare Investors, I	3,269 nc .	3,402	0.03	3.400% due 15/01/2030 Protective Life Global Funding	\$ 21,076	18,665	0.17
7.875% due 15/12/2067	2,995	3,224	0.03	5.250% due 15/01/2026	4,100	4,079	0.04	5.467% due 08/12/2028	1,800	1,851	0.02

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Provident Funding Associates LF 6.375% due 15/06/2025	\$ 4,100 \$	3,783	0.04	Southern Power Co. 5.250% due 15/07/2043 \$	5 2,800 \$	2,654		3.450% due 07/01/2030 3.500% due 01/09/2031	\$ 1,636 \$ 14,956	1,462 13,653	0.01 0.13
Realty Income Corp.				Southwest Airlines Co.				3.700% due 01/09/2031 4.000% due 11/10/2027	4,975 1,680	4,360 1,606	
2.200% due 15/06/2028 4.875% due 01/06/2026	5,000 3,471	4,484 3,476		5.125% due 15/06/2027	7,412	7,450	0.07	4.150% due 11/10/2025	1,595	1,587	0.01
the state of the s	€ 500		0.01	Spirit AeroSystems, Inc. 3.850% due 15/06/2026	1,200	1,155	0.01	4.150% due 25/02/2033 4.300% due 15/02/2027	9,530 1,604	8,807 1,556	
Regency Centers LP 2.950% due 15/09/2029	\$ 1,200	1,077	0.01	9.375% due 30/11/2029 9.750% due 15/11/2030	4,000 12,990	4,382 13,980		4.550% due 25/02/2033	946	841	0.01
Reliance Standard Life Global Fu		1,077	0.01	Spirit Airlines Pass-Through Trus		13,300	0.15	5.800% due 15/07/2037 5.875% due 15/04/2029	6,500 5,488	6,617 5,563	
2.750% due 21/01/2027	6,000	5,520	0.05	4.100% due 01/10/2029	2,326	2,139	0.02	UnitedHealth Group, Inc.	200	160	0.00
Retail Opportunity Investments 6.750% due 15/10/2028	Partnershi 4,800	5,048	0.05	Spirit Realty LP 3.200% due 15/01/2027	4,800	4,545	0.04	3.875% due 15/08/2059 5.875% due 15/02/2053	200 22,500	25,504	0.00 0.24
RGA Global Funding	•	•		3.200% due 15/02/2031	2,245	1,983	0.02	6.050% due 15/02/2063	9,579	11,063	0.10
6.000% due 21/11/2028 Rio Oil Finance Trust	9,000	9,344	0.09	4.000% due 15/07/2029 4.450% due 15/09/2026	853 6,100	5,986	0.01	Venture Global Calcasieu Pass 3.875% due 01/11/2033	7,800	6,619	0.06
8.200% due 06/04/2028	3,413	3,497		Sprint Spectrum Co. LLC	000	000	0.01	4.125% due 15/08/2031 6.250% due 15/01/2030	400 39,200	353 39,040	0.00
9.750% due 06/01/2027	139	144	0.00	4.738% due 20/09/2029 5.152% due 20/09/2029	906 3,400	3,386	0.01	Venture Global LNG, Inc.	33,200	33,040	0.50
Rockies Express Pipeline LLC 4.800% due 15/05/2030	6,500	5,956	0.06	Standard Industries, Inc.				8.125% due 01/06/2028 8.375% due 01/06/2031	14,700 14,600	14,859 14,614	
RTX Corp.	2.700	2.024	0.00	2.250% due 21/11/2026 € STORE Capital Corp.	£ 14,299	14,985	0.14	Verizon Communications, Inc.	14,000	14,014	0.14
6.100% due 15/03/2034 6.400% due 15/03/2054	2,700 2,400	2,931 2,780		2.750% due 18/11/2030 \$	2,000	1,565		2.100% due 22/03/2028 2.355% due 15/03/2032	1,000 736		0.01
S&P Global, Inc.				4.500% due 15/03/2028	800	736	0.01	6.218% due 20/03/2026	782		0.01
4.250% due 01/05/2029 4.750% due 01/08/2028	13,394 2,600	13,350 2,646		Stryker Corp. 1.950% due 15/06/2030	9,550	8,170	0.08	VICI Properties LP	0.075	0.244	0.00
Sabine Pass Liquefaction LLC	•	·		Sun Communities Operating LP	2.400	2.405	0.02	3.875% due 15/02/2029 4.250% due 01/12/2026	9,075 5,200	8,344 5,008	
4.200% due 15/03/2028 5.000% due 15/03/2027	5,700 7,300	5,586 7,335		4.200% due 15/04/2032 Synchrony Bank	3,400	3,105	0.03	4.500% due 15/01/2028 4.625% due 01/12/2029	6,483 2,825	6,189 2,665	
5.750% due 15/05/2024	423		0.00	5.625% due 23/08/2027	7,550	7,427	0.07	5.750% due 01/02/2027	2,000	2,007	
Sabra Health Care LP 3.200% due 01/12/2031	4,050	3,317	0.03	Synchrony Financial 3.950% due 01/12/2027	5,066	4,743	0.04	Virginia Electric and Power Co 5.000% due 01/04/2033	4,830	4,889	0.05
Sammons Financial Group, Inc.	1,050	•		System Energy Resources, Inc.	5,000	1,7 13	0.01	Vistra Operations Co. LLC		,	
4.450% due 12/05/2027	700	659	0.01	2.140% due 09/12/2025	16,809	15,656	0.15	3.550% due 15/07/2024 3.700% due 30/01/2027	9,500 7,817	9,369 7,410	
San Diego Gas & Electric Co. 3.750% due 01/06/2047	100	80	0.00	T-Mobile USA, Inc. 2.050% due 15/02/2028	13,940	12,585	0.12	VMware LLC	7,017	7,410	0.07
4.100% due 15/06/2049 5.350% due 01/04/2053	3,400 2,683	2,809 2,720		2.250% due 15/11/2031 2.550% due 15/02/2031	16,100 6,963	13,413 6,001		1.000% due 15/08/2024 3.900% due 21/08/2027	5,000 7,900	4,858 7,669	
Santander Holdings USA, Inc.	2,003	2,720	0.05	3.300% due 15/02/2051	2,200	1,591	0.01	4.700% due 15/05/2030	19,078	18,830	
2.490% due 06/01/2028 3.244% due 05/10/2026	3,895 2,500	3,569 2,357		3.875% due 15/04/2030 4.800% due 15/07/2028	13,200 8,400	12,521 8,475		Volkswagen Group of America 6.366% due 07/06/2024	Finance LLO 1,500	c 1,502	0.01
3.500% due 07/06/2024	9,500	9,402		Tapestry, Inc.	0,100	0,	0.00	Vornado Realty LP	1,500	1,302	0.01
4.500% due 17/07/2025 SBA Tower Trust	4,000	3,956	0.04	5.350% due 27/11/2025 € 7.350% due 27/11/2028 \$	7,000 5 2,000	7,895 2,099		2.150% due 01/06/2026 Walgreens Boots Alliance, Inc.	700	632	0.01
1.884% due 15/07/2050	25,172	23,370		7.700% due 27/11/2030	1,700	1,791		3.450% due 01/06/2026	2,000	1,902	0.02
2.836% due 15/01/2050	7,009	6,771	0.06	Targa Resources Corp. 6.125% due 15/03/2033	3,361	3,541	0.03	Warnermedia Holdings, Inc.	1 500	1 //20	0.01
SCE Recovery Funding LLC 5.112% due 14/12/2049	3,100	3,073	0.03	6.150% due 01/03/2029	4,700	4,917		3.755% due 15/03/2027 4.279% due 15/03/2032	1,500 5,732	1,438 5,248	0.05
Sempra 4.1259/ due 01/04/2052	4 100	3,539	0.03	TD SYNNEX Corp. 1.750% due 09/08/2026	5,950	5,398	0.05	5.141% due 15/03/2052 WEA Finance LLC	9,090	7,808	0.07
4.125% due 01/04/2052 5.500% due 01/08/2033	4,100 6,200	6,431		2.375% due 09/08/2028	9,836	8,498		3.750% due 17/09/2024	7,800	7,662	0.07
SLM Corp.	000	0.40	0.01	Teachers Insurance & Annuity As 4.375% due 15/09/2054	sociation 18,016	of Ameri 17,600		WEC Energy Group, Inc. 4.750% due 09/01/2026	7,200	7,175	0.07
3.125% due 02/11/2026 4.200% due 29/10/2025	900 2,200	2,136	0.01 0.02	Time Warner Cable Enterprises L		17,000	0.10	Wells Fargo & Co.	7,200	7,175	0.07
Southern California Edison Co.	1 110	052	0.01	8.375% due 15/07/2033	400	464	0.00	2.393% due 02/06/2028 2.406% due 30/10/2025	11,500 5,700	10,538 5,546	
2.250% due 01/06/2030 2.500% due 01/06/2031	1,110 4,631	3,971	0.01	Times Square Hotel Trust 8.528% due 01/08/2026	3,579	3,572	0.03	3.196% due 17/06/2027	5,800	5,547	0.05
2.750% due 01/02/2032 2.950% due 01/02/2051	1,900 6,400	1,636 4,351		Trans-Allegheny Interstate Line (1 124	0.01	3.584% due 22/05/2028 4.897% due 25/07/2033	7,000 14,599	6,672 14,230	
3.450% due 01/02/2052	5,800	4,239	0.04	3.850% due 01/06/2025 Transcontinental Gas Pipe Line C	1,157 To LLC	1,134	0.01	5.389% due 24/04/2034	1,600	1,608	0.02
3.650% due 01/06/2051 3.900% due 01/12/2041	3,598 450	2,716 367	0.03	3.250% due 15/05/2030	5,800	5,260	0.05	5.557% due 25/07/2034 5.574% due 25/07/2029	80,400 3,300	81,898 3,371	
4.000% due 01/04/2047	11,644	9,517	0.09	TransDigm, Inc. 6.250% due 15/03/2026	1,000	999	0.01	6.303% due 23/10/2029	13,000	13,709	
4.125% due 01/03/2048 5.625% due 01/02/2036	3,755 2,053	3,161 2,096		Truist Financial Corp.	1,000	333	0.01	West Virginia United Health Sy 3.129% due 01/06/2050	1,500		ир 0.01
5.650% due 01/10/2028 5.950% due 01/02/2038	3,100 1,490	3,234 1,565		4.873% due 26/01/2029 5.122% due 26/01/2034	4,900 1,700	4,831 1,647		Western Midstream Operating		£ 600	0.06
6.650% due 01/04/2029	10,800	11,523		U.S. Airways Pass-Through Trust		1,047	0.02	6.350% due 15/01/2029 Westinghouse Air Brake Techn	6,400 ologies Cor	6,688 p.	0.00
Southern California Gas Co. 5.200% due 01/06/2033	10.000	10 201	0.10	5.900% due 01/04/2026	913	913	0.01	4.150% due 15/03/2024	8,860	8,824	0.08
Southern Co.	10,000	10,291	0.10	U.S. Bancorp 4.653% due 01/02/2029	3,500	3,447	0.03	4.700% due 15/09/2028 Weyerhaeuser Co.	5,471	5,414	0.05
1.875% due 15/09/2081	€ 2,800 \$ 1,000	2,660		6.787% due 26/10/2027	10,200	10,654		4.000% due 15/11/2029 4.750% due 15/05/2026	1,820	1,741	
5.200% due 15/06/2033 Southern Co. Gas Capital Corp.	\$ 1,000	1,021	0.01	UDR, Inc. 3.000% due 15/08/2031	7,000	6,189	0.06	6.875% due 15/12/2033	12,100 649		0.01
1.750% due 15/01/2031	11,390	9,324		United Airlines Pass-Through Tru	ıst			7.350% due 01/07/2026 7.375% due 15/03/2032	12,350 2,889	12,836 3,356	
3.250% due 15/06/2026 4.400% due 30/05/2047	1,100 600	1,059 511	0.00	2.700% due 01/11/2033 2.875% due 07/04/2030	6,406 481	5,433 431	0.05	Xcel Energy, Inc.			
5.875% due 15/03/2041	1,567	1,600	0.01	3.450% due 01/06/2029	637	593	0.01	4.600% due 01/06/2032 5.450% due 15/08/2033	17,820 6,000	17,387 6,191	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Yellowstone Energy LP 5.750% due 31/12/2026 \$ Zimmer Biomet Holdings, Inc.	3,883 \$		0.04	5.500% due 25/10/2034 5.500% due 25/07/2035 5.500% due 25/12/2035 5.930% due 25/05/2035	\$ 338 \$ 33 194 4	14 141	0.00 0.00 0.00 0.00	Structured Asset Securities C Pass-Through Certificates 7.074% due 25/07/2033 \$	153 \$	141	0.00
2.425% due 13/12/2026	4,220 4,500	4,329 4,882	0.04 0.05	6.000% due 25/11/2037 7.884% due 20/02/2036	25 16	10	0.00	7.323% due 25/06/2033 Thornburg Mortgage Securit 3.826% due 25/09/2037	1 ies Trust 131		0.00
Zoetis, Inc. 2.000% due 15/05/2030 \$	800 _	689 4,063,793	0.01 37.93	Credit Suisse First Boston Mortga 4.631% due 25/06/2033	4		p. 0.00	Towd Point Mortgage Trust 2.750% due 25/06/2057	3,640	3,502	0.03
LOAN PARTICIPATIONS AND	ASSIGNI			Credit Suisse First Boston Mortga Pass-Through Certificates 4.858% due 25/07/2033	ge-Backed 2	2	0.00	3.250% due 25/07/2056 WaMu Mortgage Pass-Throu		ates Trust	0.01
Avolon TLB Borrower (U.S.) LL 7.708% due 22/06/2028	C 10,870	10,894	0.10	6.500% due 25/12/2033 Credit Suisse Mortgage Capital Co	13		0.00	2.909% due 25/11/2041 4.077% due 25/03/2035 5.840% due 25/05/2034	158 48 1,484		0.00 0.00 0.01
Carnival Corp. 8.357% due 08/08/2027	6,368	6,392	0.06	3.834% due 26/06/2037 Credit Suisse Mortgage Capital Ti	4,338	3,970	0.04	6.010% due 25/12/2045 6.012% due 25/08/2046	4 6	, 4 5	0.00
Catalent Pharma Solutions, Inc 8.356% due 22/02/2028	c. 1,200	1,203	0.01	3.599% due 27/05/2037 Deutsche ALT-A Securities Mortga	3,572	2,433 ust	0.02	6.090% due 25/01/2045 Washington Mutual Mortgag	12 e Pass-Thro		0.00
Charter Communications Oper 7.133% due 01/02/2027	rating LLC 4,611	4,616		5.610% due 25/07/2047 GSC Capital Corp. Mortgage Trus	416		0.01	Certificates Trust 5.850% due 25/06/2037	3,002	2,779	
7.360% due 07/12/2030 Forward Air Corp.	12,000	11,979	0.11	5.830% due 25/05/2036 GSMPS Mortgage Loan Trust	367	343	0.00	5.852% due 25/11/2046 Washington Mutual MSC Mo	1,947 rtgage Pass	1,570 s-Through	0.02
9.856% due 19/12/2030 SkyMiles IP Ltd.	8,000	7,607	0.07	5.820% due 25/01/2036 GSR Mortgage Loan Trust	1,799	1,451	0.01	Certificates Trust 4.661% due 25/06/2033	69	65	0.00
9.166% due 20/10/2027	9,760 _	10,009 52,700	0.10 0.49	5.778% due 25/09/2035 6.970% due 25/04/2032	0 98		0.00	Wells Fargo Alternative Loan 5.332% due 25/07/2037 6.000% due 25/03/2037	128 1,109		0.00
MUNICIPAL BONDS & NOTES	5			HarborView Mortgage Loan Trust 5.573% due 19/04/2034	5	5	0.00	Wells Fargo Mortgage-Backe 5.742% due 25/08/2036			0.00
Illinois State General Obligation Series 2010	on Bonds,	(BABs),		5.660% due 19/08/2037 5.880% due 19/12/2036		3,613 2,443		3.742 /0 duc 23/00/2030	231	62,472	
6.725% due 01/04/2035 7.350% due 01/07/2035	92 429	97 466	0.00 0.01	6.152% due 20/06/2035 HomeBanc Mortgage Trust	1,434	1,299	0.01	U.S. GOVERNMENT AGENC	ES		
Municipal Electric Authority of (BABs), Series 2010				5.970% due 25/03/2035 Impac CMB Trust	248	201	0.00	Fannie Mae 3.916% due 01/01/2037	0		0.00
6.637% due 01/04/2057	191	219	0.00	6.170% due 25/03/2035	98	91	0.00	4.003% due 01/02/2037 4.073% due 01/03/2037	1 23	23	0.00
New York City Transitional Fin Secured Revenue Bonds, Se	ries 2010)		IndyMac Mortgage Loan Trust 3.551% due 25/03/2036	693	503	0.01	4.375% due 01/03/2037 4.520% due 01/04/2037	0 0	0	0.00
5.267% due 01/05/2027 State Board of Administration		2,242 Corp., Florid		JPMorgan Alternative Loan Trust 5.843% due 26/05/2037	204	153	0.00	5.500% due 25/05/2036 5.585% due 01/12/2034 5.603% due 25/07/2037	242 10 2	10	0.00 0.00 0.00
Revenue Notes, Series 2020 1.258% due 01/07/2025 1.705% due 01/07/2027	24,984 6,785	23,713 6,147	0.22 0.06	JPMorgan Mortgage Trust 5.442% due 25/07/2035	17	15	0.00	5.692% due 25/07/2037 5.802% due 25/05/2042 5.883% due 01/10/2036	22 0	22	0.00
1.763 /6 due 6 1/6//2027	-	32,884	0.31	Lehman Mortgage Trust 5.750% due 25/02/2037	1,421	936	0.01	6.128% due 01/06/2043 6.129% due 01/10/2044	7 4	7 4	0.00
NON-AGENCY MORTGAGE-B				MASTR Adjustable Rate Mortgage 5.386% due 21/11/2034	es Trust 5	5	0.00	6.153% due 01/09/2037 6.352% due 25/04/2032	1	0	
American Home Mortgage Ass 5.952% due 25/10/2046	6,215	4,235	0.04	MASTR Alternative Loan Trust 5.500% due 25/02/2034	14	13	0.00	6.451% due 01/09/2037 6.625% due 15/11/2030	2 16,854	19,410	0.00 0.18
Banc of America Funding Trust 6.496% due 20/09/2034	0	0	0.00	Merrill Lynch Mortgage Investors 4.340% due 25/02/2035	16		0.00	Freddie Mac 1.020% due 25/08/2029 (a)	2,897 0		0.00
Bear Stearns Adjustable Rate I 4.782% due 25/01/2035	305	291	0.00	4.347% due 25/05/2036 4.970% due 25/05/2033	253 2	2	0.00	3.943% due 01/01/2037 4.311% due 01/03/2037	2		0.00
5.030% due 25/08/2035 5.453% due 25/02/2034	28 4	26 4	0.00	6.000% due 25/04/2036 6.130% due 25/06/2028	32 0		0.00	4.315% due 01/03/2036 4.410% due 01/04/2037	0	0	0.00
6.035% due 25/11/2034 Bear Stearns ALT-A Trust	106	94	0.00	6.485% due 25/01/2029 MortgageIT Trust	66	62	0.00	4.500% due 01/01/2040 4.660% due 01/03/2036	26 0 5,861		0.00
4.196% due 25/11/2036 5.790% due 25/06/2046	387 2,040	173 1,801	0.00	6.210% due 25/12/2034 NAAC Reperforming Loan REMIC	81		0.00	5.992% due 25/11/2055 6.008% due 01/10/2038	0	. 0	0.00
BWAY Mortgage Trust 2.809% due 10/03/2033	161	157	0.00	5.920% due 25/02/2035	214	172	0.00	6.212% due 25/02/2045 Ginnie Mae, TBA			
Chase Mortgage Finance Trust 5.459% due 25/02/2037		7		Natixis Commercial Mortgage Sec 3.790% due 15/11/2032	4,300	3,650	0.04	4.000% due 01/02/2054 Small Business Administration		2,867	
Chevy Chase Funding LLC Mor	tgage-Ba	cked Certifi	cates	Residential Accredit Loans, Inc. To 5.890% due 25/04/2046	5,463	1,545		4.720% due 01/02/2024 Uniform Mortgage-Backed S	3 ecurity	3	0.00
5.700% due 25/10/2035 5.750% due 25/01/2035	57 58	53 55	0.00	6.000% due 25/02/2037 6.512% due 25/08/2035	165	1,878 135	0.02	3.000% due 01/06/2042 - 01/10/2046	33,389	30,702	
Citigroup Mortgage Loan Trus 5.972% due 25/09/2035	t, Inc. 10	10	0.00	Residential Asset Securitization T 6.500% due 25/04/2037	2,122	575	0.01	3.500% due 01/10/2045 4.000% due 01/05/2030 - 01/01/2041	3,183 164	2,972	0.03
	10,100	9,601	0.09	Sequoia Mortgage Trust 5.872% due 20/05/2035 6.437% due 20/05/2034	109 393		0.00	4.500% due 01/07/2052 - 01/01/2053	82,435	79,965	0.75
Countrywide Alternative Loan 5.682% due 20/07/2046 5.750% due 25/04/2047	3,894 562	3,123 313	0.03	Structured Adjustable Rate Mortg 5.121% due 25/04/2035		rust	0.00	5.000% due 01/02/2053 Uniform Mortgage-Backed S	31,321 ecurity, TBA	30,998 A	0.29
6.030% due 25/02/2037 6.090% due 25/08/2035	35 439	29 388	0.00	Structured Asset Mortgage Invest	tments Trus	t		3.500% due 01/02/2054 4.000% due 01/01/2054	51,600 502,000	47,391 475,129	
6.170% due 25/12/2035 6.362% due 25/08/2035	1,195 1,597	1,010	0.01	5.850% due 25/07/2046 5.890% due 25/04/2036	164 88	78	0.00	5.000% due 01/01/2054 5.500% due 01/02/2054	108,530 100,000	107,390 100,453	0.94
Countrywide Home Loan Mort 4.008% due 25/01/2036	gage Pas		rust	5.890% due 25/05/2036 5.970% due 19/07/2035 6.030% due 25/02/2036	9 1 15	1	0.00	6.000% due 01/02/2054 6.500% due 01/02/2054	133,000 15,800	135,052 16,191	0.15
4.765% due 25/11/2034	142 16	150	0.00	6.030% due 25/02/2036 6.472% due 25/03/2046	15 99		0.00		_	1,052,848	9.82

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (000			DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
U.S. TREASURY OBLIGATION	ONS			VIRGIN ISLANDS (BRITISH)			INVESTMENT FUNDS			
U.S. Treasury Bonds				CORPORATE BONDS & NOTES			COLLECTIVE INVESTME	NT SCHEMES	5	
1.375% due 15/11/2040 1.875% due 15/02/2041 2.000% due 15/11/2041 2.250% due 15/05/2041	\$ 29 \$ 183,662 14,806 67,320	132,143 10,715 51,312	0.00 1.23 0.10 0.48	Champion Path Holdings Ltd. 4.500% due 27/01/2026 \$ 9,66 4.850% due 27/01/2028 13,70		0.08 0.11	PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (h)	11,356,637	\$ 104,935	0.98
2.375% due 15/02/2042 2.750% due 15/11/2047 3.125% due 15/08/2044 3.250% due 15/05/2042 3.375% due 15/08/2042	38,663 105,800 43 139,903	29,681 82,392 36 122,809 1.784	0.28 0.77 0.00 1.15 0.02	CLP Power Hong Kong Financing 2.125% due 30/06/2030 16,70 Gold Fields Orogen Holdings BVI 6.125% due 15/05/2029 3.80	Ltd. 0 14,170 Ltd.		PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond			
4.375% due 15/08/2042 4.375% due 15/08/2043 4.750% due 15/11/2043 U.S. Treasury Inflation Prot	2,000 25,400 64,200	25,936 68,885	0.02 0.24 0.64	JMH Co. Ltd. 2.500% due 09/04/2031 4,90 Total Virgin Islands (British)	•	0.04	Fund (h) PIMCO Funds: Global Investors Series plc -	3,787,451	35,034	0.33
0.125% due 15/07/2024	3,628	3,566	0.03	Total Virgin Islands (British)	43,040	0.40	PIMCO European High Yield Bond			
0.125% due 15/10/2024	35,377	34,608	0.32	SHORT-TERM INSTRUMENTS			Fund (h)	3,637,652	45,447	0.42
0.125% due 15/04/2025 0.250% due 15/01/2025 1.125% due 15/01/2033 1.500% due 15/02/2053	6,551 99,894 13,221 96,979	6,318 96,970 12,517 88.019	0.06 0.91 0.12 0.82	COMMERCIAL PAPER AT+T, Inc. 5.700% due 19/03/2024 32,00	0 31.597	0.30	PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating			5.50
2.375% due 15/01/2025 U.S. Treasury STRIPS	16,486	16,358	0.15	L3Harris Technologies, Inc. 5.800% due 16/01/2024 5,50	,,,,		NAV Fund (h) PIMCO Specialty Funds Ireland p.l.c PIMCO	59,946,504	597,345	5.58
0.000% due 15/11/2042 (d) 0.000% due 15/05/2043 (d)	9,000 25 _	3,923	0.04		37,082	0.35	China Bond Fund (h)	329,257	4,477 787,238	
	_	788,002	7.36	HUNGARY TREASURY BILLS					.,	
	SHARES			10.900% due 04/01/2024 (d)(e) HUF 7,901,00	0 22.820	0.21	EXCHANGE-TRADED FU			
WARRANTS				Total Short-Term Instruments	59,902		PIMCO ETFs plc - PIMCO			
Guaranteed Rate, Inc Exp. 31/12/2060	7,228 _	0	0.00	Total Transferable Securities	\$ 10,091,319		US Dollar Short Maturity UCITS ETF (h)	2,587,040	257,980	2.41
Total United States	_	6,097,846	56.91				Total Investment Funds		\$ 1,045,218	9.76

DEDII	DCII	ACE A	CDEE	MENITO
KFPH	K(H	Δ \ F Δ	(TKEE	MENTS
ILEI O			CINEL	VILITIE

Counterparty	Lending Rate	Settlement Date	Maturity Date		incipal mount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
CEW	4.980%	11/12/2023	03/01/2024	CAD	200,000	3.650% due 02/06/2033 Province of Quebec	\$ (151,161)	\$ 151,676	\$ 152,304	1.41
DEU	5.150	29/12/2023	02/01/2024	\$	22,200	3.250% due 01/09/2032 U.S. Treasury Notes 0.625% due 15/05/2030	(8,415)	22,200	22,213	0.21
FICC	2.600	29/12/2023	02/01/2024		3,237	U.S. Treasury Notes 4.875% due 30/11/2025	(3,302)	3,237	3,238	0.03
Total Repurcha	se Agreeme	ents		\$ (185,548)	\$ 177,113	\$ 177,755	1.65			

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Canada Government 10-Year Bond March Futures	Long	03/2024	434	\$ 1,788	0.02
Euro-BTP Italy Government Bond March Futures	Long	03/2024	453	2,249	0.02
Euro-Bund 10-Year Bond March Futures	Long	03/2024	3,621	15,885	0.15
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	15	190	0.00
Euro-Schatz March Futures	Long	03/2024	2,192	1,167	0.01
Japan Government 10-Year Bond March Futures	Short	03/2024	71	(600)	(0.01)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	583	1,575	0.02
U.S. Treasury 10-Year Note March Futures	Short	03/2024	325	(1,153)	(0.01)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	54	(612)	(0.01)
United Kingdom Long Gilt March Futures	Long	03/2024	695	6,036	0.06
				\$ 26,525	0.25
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 26,525	0.25

Schedule of Investments Global Investment Grade Credit Fund (cont.)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

				Unrealised	
Reference Entity	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Appreciation/ (Depreciation)	% of Net Assets
Toll Brothers Finance Corp.	(1.000)%	20/06/2024	\$ 23,500	\$ (101)	0.00

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTEC	.IION ⁽²⁾

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AES Corp.	5.000%	20/12/2025	\$ 7.900	\$ (884)	(0.01)
AES Corp.	5.000	20/06/2026	2,400	(244)	0.00
Airbus SE	1.000	20/12/2028	€ 10,300	202	0.00
American International Group, Inc.	1.000	20/12/2027	\$ 8,000	198	0.00
AT&T, Inc.	1.000	20/06/2024	3,400	11	0.00
AT&T, Inc.	1.000	20/12/2024	7,600	(89)	0.00
AT&T, Inc.	1.000	20/12/2024	2,000	(9)	0.00
AT&T, Inc.	1.000	20/06/2026	54,000	(364)	0.00
AT&T, Inc.	1.000	20/12/2026	1,300	(7)	0.00
AT&T. Inc.	1.000	20/06/2028	29.600	459	0.00
Atlantia SpA	1.000	20/12/2025	€ 1,800	93	0.00
Boeing Co.	1.000	20/06/2025	\$ 7,000	168	0.00
Boeing Co.	1.000	20/12/2025	900	26	0.00
Boeing Co.	1.000	20/06/2026	1,000	20	0.00
	1.000	20/12/2025		(15)	0.00
BP Capital Markets PLC			€ 6,800		
British Telecommunications PLC	1.000	20/06/2028	23,600	379 34	0.00
British Telecommunications PLC	1.000	20/12/2028	1,600		0.00
Cellnex Telecom S.A.	5.000	20/12/2030	7,400	164	0.00
Ford Motor Co.	5.000	20/12/2024	\$ 5,000	(360)	0.00
General Electric Co.	1.000	20/06/2024	32,050	200	0.00
General Electric Co.	1.000	20/12/2024	27,900	545	0.01
General Electric Co.	1.000	20/06/2026	18,750	87	0.00
General Electric Co.	1.000	20/12/2026	2,000	16	0.00
General Motors Co.	5.000	20/12/2026	2,050	(171)	0.00
General Motors Co.	5.000	20/06/2028	2,435	68	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 2,700	44	0.00
Hess Corp.	1.000	20/06/2026	\$ 7,000	158	0.00
Lennar Corp.	5.000	20/12/2026	3,200	(254)	0.00
MetLife, Inc.	1.000	20/06/2028	600	19	0.00
NextEra Energy Capital Holdings, Inc.	1.000	20/06/2026	11,300	(116)	0.00
Rolls-Royce PLC	1.000	20/06/2024	€ 25,300	(125)	0.00
Rolls-Royce PLC	1.000	20/12/2024	9,000	30	0.00
Southwest Airlines Co.	1.000	20/12/2026	\$ 3,100	44	0.00
T-Mobile USA, Inc.	5.000	20/06/2028	7,800	69	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	€ 24,800	293	0.00
Tesco PLC	1.000	20/12/2024	63,700	667	0.01
Tesco PLC	1.000	20/12/2027	1,750	40	0.00
Tesco PLC	1.000	20/06/2028	2,800	32	0.00
Verizon Communications, Inc.	1.000	20/12/2024	\$ 14,400	35	0.00
Verizon Communications, Inc.	1.000	20/06/2026	1,900	(23)	0.00
Verizon Communications, Inc.	1.000	20/12/2027	500	16	0.00
Verizon Communications, Inc.	1.000	20/06/2028	9,400	144	0.00
Verizon Communications, Inc.	1.000	20/12/2028	2,300	33	0.00
Vodafone Group PLC	1.000	20/06/2024	€ 12,700	(110)	0.00
Volkswagen International Finance NV	1.000	20/12/2026	4,100	(52)	0.00
Volkswagen International Finance NV	1.000	20/06/2028	1000	14	0.00
Volkswagen International Finance NV	1.000	20/06/2028	11,100	(37)	0.00
				\$ 1,448	0.01

CREDIT DEFAILIT	SWAPS ON CRED	IT INDICES - SELI	PROTECTION(2)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 5-Year Index	1.000%	20/12/2027	\$ 1,200	\$ 17	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	10,000	60	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	1,090,200	7,812	0.07
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 11,300	576	0.01
				\$ 8,465	0.08

INTEREST RATE SWAPS

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	1.175%	28/02/2052	£ 7,200	\$ (3,824)	(0.03)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	3,000	335	0.00
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	71,000	5,173	0.05
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/09/2024	¥ 1,829,900	15	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/03/2028	1,192,900	60	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	20/09/2043	4,000,000	865	0.01
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	\$ 4,400	(61)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	200	9	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	4,600	(90)	0.00
Receive(4)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	4,600	(114)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	4,900	(132)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	9,000	(253)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	9,200	(329)	0.00
Pay	3-Month CAD-Bank Bill	1.500	17/06/2030	CAD 244,800	(11,510)	(0.11)
Receive	3-Month CAD-CAONREPO Compounded-OIS	0.000	21/06/2025	17,500	(25)	0.00
Receive(4)	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	55,400	(1,820)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	111,000	1,328	0.01
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	381,100	4,356	0.04
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	17,500	85	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 30,700	1,025	0.01
Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW	4.500	20/03/2034	9,800	442	0.00
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 88,530	40,024	0.37
Pay	6-Month EUR-EURIBOR	0.175	17/03/2033	214,110	(47,747)	(0.45)
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	31,200	(1,034)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	88,900	(5,746)	(0.05)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	5,400	(342)	0.00
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	62,700	(3,113)	(0.03)
Pay	6-Month EUR-EURIBOR	1.000	18/05/2027	28,000	(1,374)	(0.01)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.760	03/01/2029	7,200	(107)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	6,700	(165)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	101,600	6,671	0.06
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	58,900	2,382	0.02
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	7,400	578	0.01
					\$ (14,438)	(0.13)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (4,626)	(0.04)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS

INTEREST R	INTEREST RATE SWAPTIONS									
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets	
FAR GLM	Put - OTC 10-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Receive	4.600% 4.975	13/12/2024 29/05/2024	70,300 119,800	\$ 798 132	\$ 488 46	0.01 0.00	
							¢ 930	\$ 53/	0.01	

WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	2,800	\$ (12)	\$ (11)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	2,800	(12)	(6)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	4,600	(21)	(34)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	9,300	(42)	(117)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	4,600	(21)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	9,300	(42)	(2)	0.00

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235%	22/01/2024	9,300	\$ (38)	\$ (29)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	9,300	(38)	(27)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	4,200	(16)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	6,400	(23)	(72)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	4,200	(16)	(12)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	6,400	(23)	0	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	5,000	(21)	(14)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	5,000	(23)	(36)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	5,000	(22)	(64)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	5,000	(21)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	5,000	(23)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	5,000	(22)	(1)	0.00
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.195	29/05/2024	59,900	(132)	(222)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	8,800	(36)	(25)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	4,500	(19)	(18)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	9,000	(38)	(30)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	9,000	(46)	(95)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	9,000	(45)	(115)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	8,700	(39)	(141)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	8,800	(36)	(28)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	4,500	(19)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	9,000	(38)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	9,000	(46)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	9,000	(45)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	10,300	(23)	(36)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	10,300	(24)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	4,800	(21)	(15)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	4,800	(20)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	5,000	(25)	(26)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	5,000	(23)	(79)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	4,800	(21)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	4,800	(20)	(16)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	5,000	(25)	(9)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	5,000	(23)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	6,500	(26)	(50)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	8,500	(31)	(134)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	6,500	(26)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	8,500	(31)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	9,300	(45)	(53)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	4,600	(22)	(30)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	4,900	(22)	(77)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	9,300	(44)	(167)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	9,300	(45)	, O	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	4,600	(22)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	4,900	(22)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	9,300	(44)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	6,400	(27)	(17)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	6,400	(27)	(12)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	4,900	(24)	(25)	0.00
-	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	4,900	(24)	(9)	0.00
			. ,			1	\$ (1,682)	. ,	(0.02)
							⊋ (1,UOZ)	⊋ (1,541)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	10,300	\$ (40)	\$ (117)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	8,200	(33)	(66)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	99.227	06/02/2024	5,200	(28)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.227	06/02/2024	5,200	(19)	(38)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	10,300	(57)	(46)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	10,300	(54)	(56)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	5,100	(13)	(4)	0.00
					\$ (244)	\$ (330)	0.00

 $^{\,^{(1)}\,\,}$ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION⁽¹⁾

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date		lotional mount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2026	\$	1,100	\$ (38)	\$ 49	\$ 11	0.00
BRC	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2025		7,800	170	(80)	90	0.00
	South Africa Government International Bond	1.000	20/12/2024		31,400	(1,185)	1,372	187	0.00
CBK	Intrum AB	5.000	20/12/2024	€	3,000	286	(311)	(25)	0.00
DUB	Saudi Arabia Government International Bond	1.000	20/06/2025	\$	5,700	(5)	69	64	0.00
GST	Equinix, Inc.	5.000	20/06/2027		4,500	629	(98)	531	0.01
	Intrum AB	5.000	20/12/2024	€	15,100	1,696	(1,825)	(129)	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	\$	5,700	(7)	71	64	0.00
	Saudi Arabia Government International Bond	1.000	20/12/2026		1,400	33	(7)	26	0.00
	South Africa Government International Bond	1.000	20/12/2024		5,700	(229)	263	34	0.00

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date		Notional Amount ⁽²⁾	miums Received)	Appr	ealised eciation/ eciation)		air alue	% of Net Assets
JLN	Intrum AB	5.000%	20/12/2024	€	5,000	\$ 560	\$	(602)	\$	(42)	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	\$	4,400	(99)		97		(2)	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/06/2024		16,300	223		(154)		69	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2024		8,100	112		(54)		58	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025		7,600	(1)		87		86	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027		15,800	(978)		1,066		88	0.00
	Brookfield Asset Management, Inc.	1.000	20/06/2025		7,900	0		76		76	0.00
	Consolidated Edison Co. of New York, Inc.	1.000	20/12/2024		16,500	323		(175)		148	0.00
	Pioneer Natural Resources Co.	1.000	20/06/2025		8,400	(408)		513		105	0.00
MYI	Intrum AB	5.000	20/12/2024	€	2,700	311		(334)		(23)	0.00
						\$ 1,393	\$	23	\$ 1	,416	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	y Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC DBL JPM	iTraxx Japan 40 5-Year Index iTraxx Japan 40 5-Year Index iTraxx Japan 40 5-Year Index	1.000% 1.000 1.000	20/12/2028 20/12/2028 20/12/2028	¥ 2,637,000 1,332,000 11,370,000	\$ 284 127 1,145	\$ 104 69 528	\$ 388 196 1,673	0.00 0.00 0.02
					\$ 1,556	\$ 701	\$ 2,257	0.02

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORMARD	FORFIGN CU	DDENCY (CANTRACTO
FURWARD	FUKFIGN UU	RRFNUYU	UNIKALIS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD BOA	01/2024 01/2024	AUD 50,097 COP 135,913,333	\$ 33,186 33,790	\$ 0	\$ (1,005) (1,252)	\$ (1,005) (1,353)	(0.01)
BUA	01/2024	£ 15,319	19,433	0	(96)	(1,252) (96)	(0.01) 0.00
	01/2024	\$ 35,533	COP 135,913,333	0	(490)	(490)	0.00
	01/2024	23,954	¥ 3,534,930	1,135	, O	1,135	0.01
	01/2024	3,426	NOK 36,426	161	0	161	0.00
	03/2024 03/2024	CNH 100 COP 135,913,333	\$ 14 35,020	0 471	0	0 471	0.00 0.00
	03/2024	PEN 4,550	1,198	0	(28)	(28)	0.00
	03/2024	\$ 4,047	INR 338,665	8	0	8	0.00
BPS	01/2024	AUD 34,549	\$ 22,832	0	(747)	(747)	(0.01)
	01/2024 01/2024	CAD 200,628 DKK 62,549	148,051 9,226	0	(4,104) (45)	(4,104) (45)	(0.04) 0.00
	01/2024	€ 1,401,843	1,542,672	0	(6,229)	(6,229)	(0.06)
	01/2024	£ 38,163	48,407	0	(245)	(245)	0.00
	01/2024	HUF 1,247,443	3,546	0	(59)	(59)	0.00
	01/2024	¥ 294,300	2,006	0	(83)	(83)	0.00
	01/2024 01/2024	MXN 62,364 \$ 4,895	3,401 CAD 6,554	0 76	(265) 0	(265) 76	0.00 0.00
	01/2024	41,439	€ 37,868	451	(49)	402	0.00
	01/2024	1,859	£ 1,453	0	(7)	(7)	0.00
	01/2024	740 602 425	HUF 1,429	0	0 (403)	0 (402)	0.00
	01/2024 03/2024	ZAR 602,435 \$ 1,917	\$ 32,497 IDR 29,550,353	0	(402) (1)	(402) (1)	0.00 0.00
	03/2024	14,064	INR 1,176,339	23	0	23	0.00
BRC	01/2024	PLN 1,426	\$ 326	0	(36)	(36)	0.00
	01/2024	\$ 2,093	CAD 2,793	25	0	25	0.00
	02/2024 03/2024	1,205 SGD 224	TRY 36,759 \$ 169	0	(8) (2)	(8) (2)	0.00 0.00
	03/2024	\$ 9	THB 306	0	0	0	0.00
	03/2024	6,122	TRY 192,235	0	(75)	(75)	0.00
	04/2024	6,551	211,086	0	(94)	(94)	0.00
CBK	01/2024	CHF 115	\$ 132	0	(5)	(5)	0.00
	01/2024 01/2024	COP 131,077,730 £ 7,248	33,311 9,112	0	(524) (128)	(524) (128)	(0.01) 0.00
	01/2024	HUF 606,318	1,731	Ő	(21)	(21)	0.00
	01/2024	MXN 548,922	30,871	0	(1,399)	(1,399)	(0.01)
	01/2024	\$ 4,636	CAD 6,286	132	0	132	0.00
	01/2024 01/2024	67,606 1.787	COP 262,691,763 € 1,620	533 3	(460) 0	73 3	0.00 0.00
	01/2024	5,727	£ 1,620 £ 4,522	38	0	38	0.00
	01/2024	420	NOK 4,487	22	0	22	0.00
	01/2024	ZAR 264,545	\$ 13,906	0	(543)	(543)	(0.01)
	02/2024	\$ 19,892	BRL 99,477	554	0	554	0.01

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	COP 130,876,200	\$ 34,242	\$ 459	\$ 0	\$ 459	0.00
	01/2024	\$ 32,900	COP 130,876,200	883	0	883	0.01
CINA	01/2024	ZAR 142	\$ 8	0	0	0	0.00
GLM	01/2024	AUD 73,392	48,272	0	(1,817)	(1,817)	(0.02)
	01/2024 01/2024	CAD 279,793 DKK 82,866	205,889 12,224	0	(6,325) (59)	(6,325) (59)	(0.06) 0.00
	01/2024	MXN 180.377	10.283	0	(321)	(321)	0.00
	01/2024	\$ 577	HUF 210,850	31	(321)	31	0.00
	01/2024	675	MXN 11.766	17	0	17	0.00
	03/2024	3.799	IDR 58.400.847	0	(12)	(12)	0.00
	03/2024	1,336	TRY 41,953	Ö	(15)	(15)	0.00
JPM	01/2024	HUF 5,276,379	\$ 15,043	0	(204)	(204)	0.00
	03/2024	\$ 1,863	IDR 28,761,962	2	, O	2	0.00
	03/2024	4,217	INR 352,581	5	0	5	0.00
	03/2024	289	SGD 384	3	0	3	0.00
	06/2024	KRW 326,333	\$ 250	0	(4)	(4)	0.00
MBC	01/2024	AUD 20,405	13,530	0	(396)	(396)	0.00
	01/2024	€ 38,644	41,977	0	(721)	(721)	(0.01)
	01/2024	HUF 8,280,310	22,595	0	(1,268)	(1,268)	(0.01)
	01/2024	¥ 290,500 \$ 1,794	2,038 AUD 2,649	0 14	(24) 0	(24) 14	0.00 0.00
	01/2024 01/2024	\$ 1,794 495	COP 2,000,000	19	0	19	0.00
	01/2024	4,846	£ 3,836	45	0	45	0.00
	01/2024	ZAR 147,042	\$ 7,694	0	(337)	(337)	0.00
	03/2024	\$ 2,273	IDR 35,032,549	Ö	(1)	(1)	0.00
MYI	01/2024	CAD 28,617	\$ 21,700	Ö	(3)	(3)	0.00
	01/2024	€ 1,289	1,429	5	0	5	0.00
	01/2024	£ 1,118	1,426	1	0	1	0.00
	01/2024	HUF 527,775	1,500	0	(25)	(25)	0.00
	01/2024	SEK 617	62	1	0	1	0.00
	01/2024	SGD 297	225	0	0	0	0.00
	01/2024	\$ 434	CHF 367	2	0	2	0.00
	01/2024	924	€ 832	0	(5)	(5)	0.00
	01/2024 01/2024	7,196 9.108	£ 5,635 ¥ 1,342,798	0 423	(13) 0	(13) 423	0.00 0.00
	01/2024	49	₹ 1,542,796 SEK 496	0	0	0	0.00
	01/2024	81	SGD 107	0	0	0	0.00
	01/2024	3,530	ZAR 64,841	12	Ö	12	0.00
	03/2024	19,756	IDR 303,988,143	0	(43)	(43)	0.00
	06/2024	KRW 44,749	\$ 34	0	, O	, O	0.00
RBC	04/2024	MXN 263	15	0	0	0	0.00
SCX	01/2024	CAD 7,794	5,814	0	(98)	(98)	0.00
	03/2024	\$ 1,688	IDR 25,860,271	0	(11)	(11)	0.00
	03/2024	9,179	INR 767,612	14	0	14	0.00
TOD	03/2024	20,396	THB 704,992	396	0	396	0.00
TOR	01/2024	15,054	¥ 2,208,244	619	(214)	619	0.01
UAG	01/2024	AUD 16,495	\$ 10,944	0	(314)	(314)	0.00
	01/2024 01/2024	£ 207,356 \$ 19.400	262,414 NOK 206.943	980	(1,933) 0	(1,933) 980	(0.02) 0.01
	01/2024	3 19,400 ZAR 334,210	NOK 206,943 \$ 17,508	980	(743)	980 (743)	(0.01)
	01/2024	LAN 334,210	٥٥٥,١١ پ		, ,	. ,	, ,
				\$ 7,563	\$ (33,094)	\$ (25,531)	(0.24)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional AUD (Hedged) Income and Investor AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	4,900	AUD	7,390	\$ 143	\$ 0	\$ 143	0.00
BOA	01/2024		314		475	10	0	10	0.00
BPS	01/2024	AUD	120	\$	82	0	0	0	0.00
BRC	01/2024		15		10	0	(1)	(1)	0.00
CBK	01/2024		7		5	0	0	0	0.00
GLM	01/2024		7		5	0	0	0	0.00
MBC	01/2024	\$	1,937	AUD	2,922	57	0	57	0.00
RYL	01/2024	AUD	3	\$	2	0	0	0	0.00
UAG	01/2024	\$	2,361	AUD	3,558	68	0	68	0.00
						\$ 278	\$ (1)	\$ 277	0.00

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, Investor CHF (Hedged) Accumulation, Investor CHF (Hedged) Income, Administrative CHF (Hedged) Accumulation, E Class CHF (Hedged) Accumulation and W Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	CHF	1,086	\$ CUE	1,265 7,952	\$ 0 129	\$ (26)	\$ (26) 129	0.00
	01/2024)	9,324	CHF	7,952	129	U	129	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024 01/2024	CHF 889 \$ 36.566	\$ 1,022 CHF 31,858	\$ 0 1,305	\$ (34) 0	\$ (34) 1,305	0.00 0.01
CBK	01/2024	CHF 2,125	\$ 2,455	0	(72)	(72)	0.00
GLM	01/2024 01/2024	\$ 205,294 CHF 477	CHF 178,856 \$ 545	7,323 0	(21)	7,323 (21)	0.07 0.00
	01/2024	\$ 229,994	CHF 201,538	9,587	0	9,587	0.10
MYI	01/2024	229,241	200,109	8,641	0	8,641	0.08
SCX	01/2024 01/2024	CHF 453 \$ 6,369	\$ 541 CHF 5,539	216	0	216	0.00 0.00
				\$ 27,204	\$ (153)	\$ 27,051	0.26

As at 31 December 2023, the Institutional CZK (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
GLM	01/2024	\$	2,863	CZK	63,389	\$ 0	\$ (27)	\$ (27)	0.00
MYI	01/2024		2,941		65,740	0	0	0	0.00
SCX	01/2024	CZK	1,720	\$	77	0	0	0	0.00
UAG	01/2024	\$	2,773	CZK	61,872	0	(6)	(6)	0.00
						\$ 0	\$ (33)	\$ (33)	0.00

As at 31 December 2023, the Institutional EUR (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Accumulation, Institutional USD (Currency Exposure) Income, E Class EUR (Currency Exposure) Income and H Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 938	AUD 1,417	\$ 29	\$ 0	\$ 29	0.00
ВОА	01/2024	497	752	16	0	16	0.00
	01/2024	814	£ 642	5	0	5	0.00
	01/2024	557	¥ 82,267	26	0	26	0.00
	01/2024	101	NZD 165	4	0	4	0.00
	01/2024	63	SEK 658	2	0	2	0.00
BPS	01/2024	€ 597	\$ 652	0	(8)	(8)	0.00
	01/2024	\$ 7,350	€ 6,744	102	0	102	0.00
	01/2024	1,543	£ 1,216	8	0	8	0.00
	01/2024	905	¥ 133,148	41	0	41	0.00
BRC	01/2024	CHF 0	\$ 0	0	0	0	0.00
CBK	01/2024	€ 136	150	0	(1)	(1)	0.00
	01/2024	SEK 1	0	0	0	0	0.00
	01/2024	\$ 336	CAD 453	7	0	7	0.00
	01/2024	832	€ 771	20	0	20	0.00
	01/2024	347	£ 274	3	0	3	0.00
GLM	01/2024	5,925	CAD 8,052	182	0	182	0.00
	01/2024	845	CHF 741	35	0	35	0.00
MBC	01/2024	€ 114	\$ 124	0	(2)	(2)	0.00
	01/2024	\$ 689	AUD 1,040	20	0	20	0.00
	01/2024	547	CAD 740	15	0	15	0.00
	01/2024	62,577	€ 56,920	314	0	314	0.01
MYI	01/2024	346	CAD 456	0	0	0	0.00
	01/2024	305	£ 239	0	(1)	(1)	0.00
SSB	01/2024	263	209	3	0	3	0.00
UAG	01/2024	8,362	6,607	62	0	62	0.00
				\$ 894	\$ (12)	\$ 882	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, R Class EUR (Hedged) Income, T Class EUR (Hedged) Accumulation, W Class EUR (Hedged) Accumulation and W Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		Currency to e Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€		\$	12,674	\$ 1	\$ (84)	\$ (83)	0.00
	01/2024	1	822,087	€	747,897	4,269	(2)	4,267	0.04
BRC	01/2024		705,134		641,159	3,285	0	3,285	0.03
CBK	01/2024	€	712	\$	769	0	(17)	(17)	0.00
	01/2024	9	3,461	€	3,170	42	0	42	0.00
MBC	01/2024	€	4,633	\$	5,072	0	(46)	(46)	0.00
	01/2024	9	615,266	€	562,732	6,499	0	6,499	0.06
						\$ 14,096	\$ (149)	\$ 13,947	0.13

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income, R Class GBP (Hedged) Income, W Class GBP (Hedged) Accumulation and W Class GBP Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 14,563	\$ 18,431	\$ 0	\$ (134)	\$ (134)	0.00
	01/2024	\$ 21,326	£ 16,791	79	0	79	0.00
BPS	01/2024	£ 243	\$ 307	0	(3)	(3)	0.00
	01/2024	\$ 354,502	£ 280,582	3,196	0	3,196	0.03
BRC	01/2024	1,327	1,049	11	0	11	0.00
CBK	01/2024	£ 6,815	\$ 8,648	0	(40)	(40)	0.00
	01/2024	\$ 2,330	£ 1,840	16	0	16	0.00
DUB	01/2024	£ 50,541	\$ 63,659	0	(774)	(774)	(0.01)
GLM	01/2024	22	28	0	0	0	0.00
MBC	01/2024	6,141	7,818	0	(11)	(11)	0.00
	01/2024	\$ 1,433	£ 1,126	2	0	2	0.00
MYI	01/2024	4,645	3,680	49	(2)	47	0.00
SCX	01/2024	365,122	288,662	2,876	O O	2,876	0.03
SSB	01/2024	£ 13,863	\$ 17,445	0	(228)	(228)	0.00
UAG	01/2024	1,161	1,453	0	(27)	(27)	0.00
	01/2024	\$ 365,046	£ 288,446	2,677	` O´	2,677	0.02
				\$ 8,906	\$ (1,219)	\$ 7,687	0.07

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 7,002	NOK 74,447	\$ 330	\$ 0	\$ 330	0.00
CBK RYL	01/2024 01/2024	7,842 NOK 20	83,922 \$ 2	423 0	0	423 0	0.00 0.00
UAG	01/2024	\$ 11,334	NOK 120,770	559	0	559	0.01
				\$ 1,312	\$ 0	\$ 1,312	0.01

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	\$ 79,893	SEK 833,307	\$ 2,814	\$ 0	\$ 2,814	0.03
01/2024	SEK 221	\$ 22	0	0	0	0.00
01/2024	1,228	118	0	(4)	(4)	0.00
01/2024	\$ 11,874	SEK 123,909	424	0	424	0.00
01/2024	SEK 560	\$ 54	0	(2)	(2)	0.00
01/2024	\$ 30	SEK 315	1	0	1	0.00
01/2024	46	468	1	0	1	0.00
01/2024	SEK 314	\$ 30	0	(1)	(1)	0.00
01/2024	\$ 88,201	SEK 916,038	2,717	0	2,717	0.03
01/2024	SEK 111	\$ 11	0	0	0	0.00
01/2024	\$ 89,144	SEK 920,034	2,170	0	2,170	0.02
			\$ 8,127	\$ (7)	\$ 8,120	0.08
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month be Delivered 01/2024 \$ 79,893 01/2024 SEK 221 01/2024 1,228 01/2024 \$ 11,874 01/2024 SEK 560 01/2024 \$ 30 01/2024 46 01/2024 SEK 314 01/2024 \$ 88,201 01/2024 SEK 111	Month be Delivered be Received 01/2024 \$ 79,893 SEK 833,307 01/2024 SEK 221 \$ 22 01/2024 1,228 118 01/2024 \$ 11,874 SEK 123,909 01/2024 SEK 560 \$ 54 01/2024 \$ 30 SEK 315 01/2024 46 468 01/2024 SEK 314 \$ 30 01/2024 \$ 88,201 SEK 916,038 01/2024 SEK 111 \$ 11	Month be Delivered be Received Appreciation 01/2024 \$ 79,893 SEK 833,307 \$ 2,814 01/2024 SEK 221 \$ 22 0 01/2024 1,228 118 0 01/2024 \$ 11,874 SEK 123,909 424 01/2024 SEK 560 \$ 54 0 01/2024 \$ 30 SEK 315 1 01/2024 46 468 1 01/2024 SEK 314 \$ 30 0 01/2024 \$ 88,201 SEK 916,038 2,717 01/2024 \$ 88,201 SEK 916,038 2,717 01/2024 \$ 89,144 SEK 920,034 2,170	Month be Delivered be Received Appreciation (Depreciation) 01/2024 \$ 79,893 SEK 833,307 \$ 2,814 \$ 0 01/2024 SEK 221 \$ 22 0 0 01/2024 1,228 118 0 (4) 01/2024 \$ 11,874 SEK 123,909 424 0 01/2024 SEK 560 \$ 54 0 (2) 01/2024 \$ 30 SEK 315 1 0 01/2024 46 468 1 0 01/2024 SEK 314 \$ 30 0 (1) 01/2024 \$ 88,201 SEK 916,038 2,717 0 01/2024 \$ 88,201 SEK 916,038 2,717 0 01/2024 \$ 89,144 SEK 920,034 2,170 0	Settlement Month Currency to be Delivered Currency to be Received Unrealised Appreciation Unrealised (Depreciation) Appreciation (Depreciation) 01/2024 \$ 79,893 SEK 833,307 \$ 2,814 \$ 0 \$ 2,814 01/2024 SEK 221 \$ 22 0 0 0 0 01/2024 1,228 118 0 (4) (4) (4) 01/2024 \$ 11,874 SEK 123,909 424 0 424 01/2024 SEK 560 \$ 54 0 (2) (2) 01/2024 \$ 30 SEK 315 1 0 1 01/2024 46 468 1 0 1 01/2024 SEK 314 \$ 30 0 (1) (1) 01/2024 \$ 88,201 SEK 916,038 2,717 0 2,717 01/2024 \$ 88,201 SEK 916,038 2,717 0 2,717 01/2024 \$ 89,144 SEK 920,034 2,170 0 2,170

As at 31 December 2023, the Institutional SGD (Hedged) Income, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income, E Class SGD (Hedged) Income and W Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 45,202	SGD 60,087	\$ 363	\$ 0	\$ 363	0.00
GLM	01/2024	SGD 370	\$ 277	0	(4)	(4)	0.00
	01/2024	\$ 1,035	SGD 1,385	16	0	16	0.00
JPM	01/2024	11,095	14,800	128	0	128	0.00
MBC	01/2024	SGD 554	\$ 416	0	(4)	(4)	0.00
	01/2024	\$ 324	SGD 433	4	0	4	0.00
	02/2024	SGD 113	\$ 85	0	(1)	(1)	0.00
	02/2024	\$ 193	SGD 253	0	0	0	0.00
MYI	01/2024	42,159	56,237	486	0	486	0.01
	02/2024	SGD 1,448	\$ 1,098	0	(1)	(1)	0.00
TOR	01/2024	\$ 38,997	SGD 52,032	459	0	459	0.00
	02/2024	SGD 292	\$ 221	0	(1)	(1)	0.00
				\$ 1,456	\$ (11)	\$ 1,445	0.01
Total OTC Financial Der	ivative Instruments					\$ 37,093	0.35
Total Investments						\$ 11,372,642	106.15
Other Current Assets &	Liabilities					\$ (658,920)	(6.15)
Net Assets						\$ 10,713,722	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (h) Affiliated to the Fund.
- (i) Contingent convertible security.
- (j) Restricted Securities (31 December 2022: 0.70%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	2.572%	03/06/2031	26/05/2020 - 09/07/2020	\$ 24,742	\$ 20,889	0.20
Morgan Stanley	0.000	02/04/2032	11/02/2020	41,265	28,508	0.27
Oracle Corp.	4.100	25/03/2061	24/03/2021 - 26/03/2021	6,834	5,040	0.05
Oracle Corp.	6.150	09/11/2029	13/07/2023	10,486	10,765	0.10
Oracle Corp.	6.250	09/11/2032	07/11/2022 - 12/07/2023	25,064	26,663	0.25
				\$ 108.391	\$ 91.865	0.87

(k) Securities with an aggregate fair value of \$8,265 (31 December 2022: \$4,048) and cash of \$3,891 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$260 (31 December 2022: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$177,696 (31 December 2022: \$213,307) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$8,110 (31 December 2022: \$55,028) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 10,078,308	\$ 13,011	\$ 10,091,319
Investment Funds	787,238	257,980	0	1,045,218
Repurchase Agreements	0	177,113	0	177,113
Financial Derivative Instruments ⁽³⁾	26,715	32,277	0	58,992
Totals	\$ 813,953	\$ 10,545,678	\$ 13,011	\$ 11,372,642

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1	\$ 9,770,167	\$ 8,376	\$ 9,778,544
Investment Funds	782,040	256,286	0	1,038,326
Repurchase Agreements	0	75,423	0	75,423
Financial Derivative Instruments(3)	(44,604)	(36,888)	0	(81,492)
Securities Sold Short	0	(136,255)	0	(136,255)
Totals	\$ 737,437	\$ 9,928,733	\$ 8,376	\$ 10,674,546

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Schedule of Investments Global Investment Grade Credit Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	3.200% 4.050	28/09/2023 28/09/2023	TBD ⁽¹⁾ TBD ⁽¹⁾	€ (2,248) \$ (1,399)	\$ (2,504) (1,414)	(0.03) (0.01)
	4.300 4.500	22/11/2023 28/09/2023	TBD ⁽¹⁾ TBD ⁽¹⁾	(335)	(337) (202)	0.00
BRC	2.500	04/12/2023	TBD ⁽¹⁾	(2,080)	(2,084)	(0.02)
JML	2.000	14/11/2023	TBD ⁽¹⁾	€ (1,162)	(1,287)	(0.01)
Total Reverse Repurchase Agreements					\$ (7,828)	(0.07)

Dayable for

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

_	A	As at 31-Dec-2023		A	As at 31-Dec-2022			
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net		
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾		
AZD	\$ (833)	\$ 940	\$ 107	\$ 32	\$ 0	\$ 32		
BOA	2,872	(3,410)	(538)	5,200	(5,790)	(590)		
BOM	N/A	N/A	N/A	360	(470)	(110)		
BPS	(4,216)	6,880	2,664	(21,024)	20,550	(474)		
BRC	5,041	(8,780)	(3,739)	977	0	977		
BSH	N/A	N/A	N/A	(11)	0	(11)		
CBK	6,148	(8,080)	(1,932)	36,530	(37,360)	(830)		
CLY	N/A	N/A	N/A	24	0	24		
DBL	196	0	196	N/A	N/A	N/A		
DUB	995	(770)	225	(3,383)	3,210	(173)		
FAR	365	(390)	(25)	N/A	N/A	N/A		
FBF	N/A	N/A	N/A	189	(250)	(61)		
GLM	616	(190)	426	(8,272)	8,408	136		
GST	490	(470)	20	1,037	(1,030)	7		
JLN	(42)	0	(42)	(237)	0	(237)		
JPM	1,401	(1,300)	101	(9, 156)	8,080	(1,076)		
MBC	4,179	(7,500)	(3,321)	20,345	(19,090)	1,255		
MYC	60	0	60	(594)	630	36		
MYI	9,504	(11,110)	(1,606)	(342)	280	(62)		
RBC	N/A	N/A	N/A	236	(350)	(114)		
RYL	N/A	N/A	N/A	14	0	14		
SAL	(106)	0	(106)	(90)	0	(90)		
SCX	6,112	(7,970)	(1,858)	(14,373)	13,840	(533)		
SOG	N/A	N/A	N/A	(88)	30	(58)		
SSB	(225)	290	65	N/A	N/A	N/A		
TOR	1,077	(1,020)	57	365	(2,890)	(2,525)		
UAG	3,459	(4,341)	(882)	623	0	623		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	64.03	63.86
Transferable securities dealt in on another regulated market*	30.03	28.59
Other transferable securities	0.12	0.33
Investment funds	9.76	9.85
Repurchase agreements	1.65	0.72
Financial derivative instruments dealt in on a regulated market	0.25	(0.41)
Centrally cleared financial derivative instruments	(0.04)	(0.44)
OTC financial derivative instruments	0.35	0.08
Securities sold short	N/A	(1.29)
Reverse repurchase agreements	(0.07)	(0.04)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

⁽¹⁾ Open maturity reverse repurchase agreement.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

nvestments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	2.35	1.72
Austria	0.05	0.21
Belgium Bermuda	0.14 0.52	0.12
razil	0.32	0.66 0.32
Canada	2.63	2.14
Cayman Islands	3.08	3.29
hile	0.02	0.06
ihina	0.17	0.27
olombia	0.08	N/A
yprus	N/A	0.09
zech Republic	0.15	N/A
enmark	0.38	0.30
nland	0.27	0.20
rance	3.23	2.51
ermany	1.55	1.98
uernsey, Channel Islands	0.36	0.33
long Kong	0.12 0.21	0.27
ndia Indonesia	0.21	0.25 0.17
eland	0.16	0.17
rael	0.09	N/A
aly	1.53	2.62
apan	1.84	1.59
rsey, Channel Islands	0.51	0.53
beria	0.03	N/A
uxembourg	0.90	2.33
lauritius [©]	0.09	0.37
1exico	0.61	0.18
fultinational	0.03	0.03
etherlands	2.94	2.56
orway	0.26	0.13
anama	N/A	0.18
eru	0.02	1.25
oland	0.10	N/A
ortugal Jatar	0.14 0.10	N/A 0.10
omania	0.10	0.10
ussia	0.00	0.02
audi Arabia	0.93	0.16
ingapore	0.38	0.17
lovakia	0.00	0.00
lovenia	0.11	0.10
outh Africa	0.77	0.95
outh Korea	0.20	0.07
pain	0.33	0.25
upranational	0.23	0.22
weden	0.16	0.32
witzerland	1.23	2.23
hailand	0.07	0.07
urkey	0.03	0.04
kraine	N/A 0.07	0.02 0.08
nited Arab Emirates nited Kingdom	6.00	0.08 5.72
nited States	56.91	51.20
irgin Islands (British)	0.40	0.40
hort-Term Instruments	0.56	2.91
estment Funds	9.76	9.85
epurchase Agreements	1.65	0.72
inancial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.25	(0.41)
entrally Cleared Financial Derivative Instruments		, ,
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.07)
Credit Default Swaps on Credit Indices — Sell Protection	0.08	0.01
Interest Rate Swaps	(0.13)	(0.38)
TC Financial Derivative Instruments		
Purchased Options	0.04	
Interest Rate Swaptions	0.01	0.45
Written Options Credit Default Swaptions on Credit Indices	NI/A	0.00
Credit Default Swaptions on Credit Indices	N/A (0.02)	0.00
Interest Rate Swaptions	(0.02)	(0.81)
Options on Securities Credit Default Swape on Corporate Sovereign and LLS Municipal Issues Sell Protection	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.03
Credit Default Swaps on Credit Indices — Sell Protection	0.02	0.05
Forward Foreign Currency Contracts	(0.24)	(0.50) 0.86
Hadgad Forward Foreign Currency Contracts	0.57	0.86
Hedged Forward Foreign Currency Contracts	NI/A	/1 20\
Hedged Forward Foreign Currency Contracts ecurities Sold Short Other Current Assets & Liabilities	N/A (6.15)	(1.29) (1.29)

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES			Region Wallonne Belgium 3.500% due 15/03/2043 €	E 000 0	6,473	0.20	CZECH REPUBLIC			
AUSTRALIA			5.500% due 15/05/2045 €	3,000	12,056		CORPORATE BONDS & NOTE:			
CORPORATE BONDS & NOTE			Total Belgium		31,588		UniCredit Bank Czech Republic 3.750% due 20/06/2028	& Slovakia € 4,100 \$		0.21
APPF Commercial Finance Pty. 3.600% due 11/11/2031	. Ltd. AUD 800 \$	440 0.02	Total Deiglani	-	31,300	1.40		C 4,100 <u>3</u>	7,033	0.21
Boral Finance Pty. Ltd.	AUD OUU \$	440 0.02	BRAZIL				DENMARK			
3.750% due 01/05/2028	\$ 52	48 0.00	SOVEREIGN ISSUES				CORPORATE BONDS & NOTE:	S		
GAIF Bond Issuer Pty. Ltd. 3.400% due 30/09/2026	850	805 0.03	Brazil Government International 6.250% due 18/03/2031		727	0.03	AP Moller - Maersk A/S 5.875% due 14/09/2033	\$ 7,701	8,042	0.37
Goodman Australia Finance Pt 1.375% due 27/09/2025 GPT Wholesale Office Fund	ty. Ltd. € 400	428 0.02	CANADA CORPORATE BONDS & NOTES				Danske Bank A/S 4.500% due 09/11/2028 6.259% due 22/09/2026	€ 1,200 \$ 4,100	1,369 4,173	
	AUD 1,740	945 0.04	Bank of Montreal	2,900	2.083	0.10	GN Store Nord A/S 0.875% due 25/11/2024	€ 1,539	1,629	0.08
3.400% due 27/10/2027 Macquarie University	1,370	851 0.04	Bank of Nova Scotia	3,000	2,873		Nykredit Realkredit A/S 1.375% due 12/07/2027	1,650	1,707	
2.250% due 22/05/2030 3.500% due 07/09/2028	750 250	435 0.02 160 0.01	5.767% due 31/07/2024 Brookfield Finance, Inc.	500	500		4.625% due 19/01/2029 Orsted A/S	200	229	
Sydney Airport Finance Co. Pty 3.375% due 30/04/2025	y. Ltd. \$ 150	146 0.01	2.724% due 15/04/2031 Brookfield Property Finance ULC	4,850	4,100	0.19	5.125% due 13/09/2034 TDC Net A/S	£ 1,300	1,653	
Transurban Finance Co. Pty. Lt 2.450% due 16/03/2031	2,100	1,749 0.08	7.125% due 13/02/2028 (g) CAD Canadian Imperial Bank of Comn	•	821	0.04	5.056% due 31/05/2028 5.618% due 06/02/2030 6.500% due 01/06/2031	€ 4,200 1,000 2,800	4,831 1,142 3,287	0.05
4.125% due 02/02/2026 Vicinity Centres Trust	600	587 0.03	4.414% due 08/06/2028 \$	3,100 3,000	3,087 3,829		Total Denmark	2,000 _	28,062	
Worley Financial Services Pty.		1,686 0.08	CGI, Inc. 2.300% due 14/09/2031 \$	1,000	818	0.04	FINLAND CORPORATE BONDS & NOTE			
5.950% due 13/10/2028	1,700	1,184 0.05 9,464 0.43	Manulife Financial Corp. 3.703% due 16/03/2032	1,000	938	0.04	Balder Finland Oyj		220	0.01
SOVEREIGN ISSUES			Open Text Corp. 6.900% due 01/12/2027	1,400	1,456	0.07	1.000% due 20/01/2029 Kemira Oyj 1.000% due 30/03/2028	400 1,000	338	0.01
Australia Government Interna 4.250% due 21/04/2026	525	363 0.02		3,700 1,000	4,197 1,008		Nokia Oyj 4.375% due 21/08/2031	2,800	3,117	
Total Australia	_	9,827 0.45	Toronto-Dominion Bank	1,000	1,000	0.03	Nordea Bank Abp	2,000	3,117	0.14
AUSTRIA				3,700	3,759		3.750% due 01/03/2029 (e)(f)	\$ 3,300	2,615	
CORPORATE BONDS & NOTE	S		4.701% due 05/06/2027 \$ 5.264% due 11/12/2026	2,400 8,900	2,402 9,079		4.125% due 05/05/2028 6.000% due 02/06/2026	€ 2,500 £ 300	2,855 387	
Erste Group Bank AG			3.204 /0 duc 11/12/2020	0,500	40,950		Tornator Oyj	1 300	301	0.02
0.125% due 17/05/2028 4.000% due 16/01/2031	€ 1,400 1,000	1,359 0.06 1,144 0.05		-	,		1.250% due 14/10/2026	€ 200_	207	0.01
4.250% due 15/10/2027 (e)(f)	2,400	2,277 0.11	SOVEREIGN ISSUES					_	10,514	0.48
UniCredit Bank Austria AG			Canada Government Internationa 2.250% due 01/12/2029 CAD	al Bond 12,200	8,857	0.41	SOVEREIGN ISSUES			
3.125% due 21/09/2029	2,800	3,146 0.15	Province of Quebec	12,200	0,037	0.41	Kuntarahoitus Oyi			
Total Austria	_	7,926 0.37	1.850% due 13/02/2027	500	360	0.01	3.000% due 25/09/2028	2,200	2,489	0.12
BELGIUM					9,217	0.42	Total Finland		13,003	0.60
CORPORATE BONDS & NOTE	S		Total Canada	_	50,167	2.31	FRANCE			
ING Belgium S.A.			CAYMAN ISLANDS				CORPORATE BONDS & NOTE:			
3.375% due 31/05/2027	5,000	5,634 0.26	CORPORATE BONDS & NOTES				Altarea S.C.A.			
KBC Bank NV 3.750% due 28/09/2026	300	340 0.02	Goodman HK Finance				1.875% due 17/01/2028	1,200	1,117	0.05
KBC Group NV	300	310 0.02	4.375% due 19/06/2024 \$	300	298	0.02	Arkea Home Loans SFH S.A.			
1.500% due 29/03/2026	500	537 0.02	Health & Happiness Internationa			0.05	3.250% due 01/08/2033	9,900	11,249	0.52
4.375% due 06/12/2031 5.796% due 19/01/2029	4,000 \$ 400	4,664 0.22 407 0.02	5.625% due 24/10/2024 MAF Sukuk Ltd.	1,200	1,164	0.05	AXA S.A. 1.375% due 07/10/2041	500	458	0.02
8.000% due 05/09/2028 (e)(f)	€ 600	706 0.03	3.933% due 28/02/2030	400	375	0.02	5.500% due 11/07/2043	2,500	2,965	
Proximus SADP	2.000	2.542	Total Cayman Islands		1,837		Banque Federative du Credit N		076	0.04
4.125% due 17/11/2033	3,000	3,543 0.16	CHILE				0.250% due 29/06/2028 1.750% due 19/12/2024	900 £ 100	876 123	
Silfin NV 2.875% due 11/04/2027 Sofina S.A.	2,400	2,488 0.11	CHILE CORPORATE BONDS & NOTES				4.000% due 21/11/2029 4.125% due 18/09/2030	€ 2,000 800	2,291 929	0.11 0.04
1.000% due 23/09/2028	1,300	1,213 0.06 19,532 0.90	Banco de Credito e Inversiones S 2.875% due 14/10/2031	. A . 3,100	2,631	0.12	4.375% due 02/05/2030 BNP Paribas Home Loan SFH S		1,265	
	_	13,332 0.30	SOVEREIGN ISSUES				3.000% due 31/01/2030 BNP Paribas S.A.	1,500	1,683	80.0
SOVEREIGN ISSUES			Chile Government International I	Bond			1.675% due 30/06/2027	\$ 6,650	6,094	
Belgium Government Internat 2.750% due 22/04/2039	tional Bond 700	755 0.03	1.250% due 29/01/2040 €	800	620		2.219% due 09/06/2026	2,500	2,388	
2./50% due 22/04/2039 Communaute Francaise de Bel		733 0.03	1.250% due 22/01/2051 3.500% due 25/01/2050 \$	2,200 300	1,372 229		2.819% due 19/11/2025 3.132% due 20/01/2033	1,300 1,400	1,267 1,191	
0.625% due 11/06/2035	2,000	1,676 0.08	3.500% due 15/04/2053 (h)	1,600	1,209	0.06	4.400% due 14/08/2028	2,833	2,763	0.13
Ministeries van de Vlaamse G			4.340% due 07/03/2042	1,000	896		4.625% due 25/02/2031 (e)(f)	2,100	1,697	0.08
1.500% due 11/04/2044 3.250% due 12/01/2043	300 2,100	244 0.01 2,302 0.11	T . 6		4,326		BPCE S.A. 2.045% due 19/10/2027	4,000	3,633	0.17
4.000% due 26/09/2042	500	606 0.03	Total Chile	-	6,957	0.32	3.116% due 19/10/2032	300	245	0.01
							6.612% due 19/10/2027	3,000	3,090	0.14

PAR DESCRIPTION (0005)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Cie de Financement Foncier S.A.		0.250% due 16/07/2035	€ 1,000 <u>\$</u>	834		HONG KONG			
3.125% due 17/05/2029 € 4,200 S CNP Assurances SACA	4,715 0.22	Total France	_	53,481 143,520		SOVEREIGN ISSUES			
1.250% due 27/01/2029 2,200	2,150 0.10		_	143,320	0.01	Hong Kong Government Intern 2.375% due 02/02/2051	ational Bor 300 \$		0.01
4.875% due 07/10/2030 (e)(f) \$ 800 Credit Agricole Assurances S.A.	630 0.03	GERMANY	_			3.750% due 07/06/2032 5.250% due 11/01/2053	€ 3,500 \$ 3,200	4,046 3,612	
1.500% due 06/10/2031 € 3,400	3,076 0.14	CORPORATE BONDS & NOTE Amprion GmbH	5			Total Hong Kong	\$ 3,200 _	7,862	
Credit Agricole S.A. 0.125% due 09/12/2027 700	687 0.03	3.875% due 07/09/2028	2,600	2,965	0.14	INDIA			
0.375% due 21/10/2025 400	421 0.02	Commerzbank AG 3.125% due 13/06/2033	2,400	2,724	Λ 12	CORPORATE BONDS & NOTES			
4.375% due 27/11/2033 2,400 5.301% due 12/07/2028 \$ 1,700	2,789 0.13 1,740 0.08	5.250% due 25/03/2029	3,700	4,297		Bharti Airtel Ltd.			
Electricite de France S.A.	4.740000	Deutsche Bahn Finance GmbH 4.000% due 23/11/2043	300	362	0.02	4.375% due 10/06/2025	1,200	1,184	0.05
4.625% due 25/01/2043 € 1,500 5.500% due 25/01/2035 £ 300	1,748 0.08 387 0.02	Deutsche Bank AG	300	302	0.02	JSW Hydro Energy Ltd. 4.125% due 18/05/2031	3,462	3,020	0.14
Engie S.A.	1 126 0 05	1.447% due 01/04/2025 (g) 1.875% due 23/02/2028	\$ 2,000 € 2,500	1,976 2,598		ReNew Power Pvt Ltd.	1 765	1 600	0.00
3.625% due 11/01/2030 € 1,000 4.000% due 11/01/2035 2,000	1,136 0.05 2,302 0.11	2.129% due 24/11/2026 (g)	\$ 400	375	0.02	5.875% due 05/03/2027 ReNew Wind Energy AP2	1,765	1,689	0.08
4.250% due 11/01/2043 1,200	1,393 0.06	2.311% due 16/11/2027 2.552% due 07/01/2028	3,000 1,600	2,745 1,470		4.500% due 14/07/2028	3,000	2,669	
Holding d'Infrastructures des Metiers de l'Environnement		3.125% due 19/05/2033	€ 1,300	1,474	0.07	Total India	-	8,562	0.39
0.125% due 16/09/2025 3,500	3,637 0.17	3.547% due 18/09/2031 3.742% due 07/01/2033	\$ 450 1,300	395 1,068		INDONESIA			
Kering S.A. 5.125% due 23/11/2026 £ 900	1,171 0.05	Deutsche Boerse AG 3.875% due 28/09/2026	€ 1,500	1,694	0.00	CORPORATE BONDS & NOTES			
New Immo Holding S.A.	914 0.04	3.875% due 28/09/2033	3,000	3,532		Bank Mandiri Persero Tbk PT 2.000% due 19/04/2026	800	743	0.03
2.750% due 26/11/2026 € 900 SEB S.A.	914 0.04	E.ON SE 3.875% due 12/01/2035	1,000	1,152	0.05	IRELAND			
1.500% due 31/05/2024 200	218 0.01	Eurogrid GmbH	1,000	1,132	0.03	ASSET-BACKED SECURITIES			
Societe Generale S.A. 0.500% due 12/06/2029 400	384 0.02	3.279% due 05/09/2031	1,000	,	0.05	Cumulus Static CLO DAC			
2.625% due 22/01/2025 \$ 200 3.625% due 01/03/2041 1,050	194 0.01 717 0.03	Fraport AG Frankfurt Airport S 2.125% due 09/07/2027	400	430	0.02	5.499% due 25/04/2033	€ 1,400	1,546	0.07
4.000% due 12/01/2027 2,200	2,105 0.10	IHO Verwaltungs GmbH (3.750				OCP Euro CLO DAC 5.873% due 20/01/2033	2,000	2,209	0.10
6.691% due 10/01/2034 3,100 7.367% due 10/01/2053 2,500	3,277 0.15 2,639 0.12	3.750% due 15/09/2026 (b) Kreditanstalt fuer Wiederaufb	300 au	328	0.01			3,755	0.17
10.000% due 14/11/2028 (e)(f) 500	536 0.02	0.000% due 15/09/2028 (c)	7,450 \$ 1,100	7,363 894		CORPORATE BONDS & NOTES			
Societe Generale SFH S.A. 3.625% due 31/07/2026 € 2,800	3,157 0.14	0.750% due 30/09/2030 1.375% due 07/06/2032	€ 1,300	1,316	0.06	AIB Group PLC			
Suez SACA	,	2.750% due 14/02/2033 4.875% due 03/02/2031	750 £ 2,400	843 3,281		2.250% due 04/04/2028 4.625% due 23/07/2029	2,800 2,700	2,969 3,081	
5.000% due 03/11/2032 1,200 Vilmorin & Cie S.A.	1,469 0.07	Muenchener Rueckversicherur	•		0.15	5.250% due 23/10/2031 5.750% due 16/02/2029	1,900 2,000	2,271 2,378	0.11
1.375% due 26/03/2028 1,200	1,123 0.05	in Muenchen 1.000% due 26/05/2042	€ 1,700	1,486	0.07	Bank of Ireland Group PLC	2,000	2,370	0.11
-	90,039 4.15	Robert Bosch GmbH	4.000	4 400	0.05	4.875% due 16/07/2028 6.253% due 16/09/2026	1,500 \$ 250	1,735	0.08
SOVEREIGN ISSUES		4.375% due 02/06/2043 Vonovia SE	1,000	1,188	0.05	7.594% due 06/12/2032	£ 3,000	3,991	
Action Logement Services 1.375% due 13/04/2032 2,500	2,461 0.11	0.000% due 01/12/2025 (c)	200	206		CCEP Finance Ireland DAC 0.500% due 06/09/2029	€ 1,900	1,821	0.08
3.125% due 28/09/2037 400	435 0.02	0.250% due 01/09/2028 1.625% due 01/09/2051	1,900 100	1,787 64	0.00	Smurfit Kappa Acquisitions ULG			
3.625% due 25/05/2043 5,000 Agence Française de Developpement	5,667 0.26	ZF Finance GmbH 2.250% due 03/05/2028	1 900	1 020	0.00	2.875% due 15/01/2026	300 _	327 18,826	0.02
1.625% due 25/05/2032 2,000	2,016 0.09	2.250% due 05/05/2026	1,800 _	1,830 50,944		Total Ireland	-	22,581	
3.750% due 20/09/2038 1,400 Caisse d'Amortissement de la Dette Socia	1,653 0.07 le	SOVEREIGN ISSUES				ITALY			
1.375% due 20/01/2031 \$ 6,800 2.750% due 25/11/2032 € 1,000	5,641 0.26 1,113 0.05	Land Berlin				ASSET-BACKED SECURITIES			
3.000% due 25/05/2028 1,200	1,353 0.06	2.750% due 14/02/2033	2,600	2,915	0.14	Koromo Italy SRL			0.71
Caisse Francaise de Financement Local 3.500% due 20/03/2029 600	686 0.03	State of Hesse 2.875% due 04/07/2033	1,200	1,361	0.06	4.676% due 26/02/2035	1,764	1,954	0.09
3.625% due 17/01/2029 2,800	3,219 0.15	State of North Rhine-Westpha		1 🗆 1	0.01	CORPORATE BONDS & NOTES			
France Government International Bond 0.500% due 25/06/2044 2,100	1,454 0.07	0.500% due 25/11/2039 2.900% due 07/06/2033	200 1,975	154 2,238		Intesa Sanpaolo SpA 2.625% due 11/03/2036	£ 1,000	932	0.04
2.000% due 25/11/2032 950	1,011 0.05		_	6,668		3.625% due 30/06/2028 3.875% due 12/01/2028	€ 1,400 \$ 1,400	1,586 1,300	0.07
Region of Ile de France 0.675% due 24/11/2036 1,900	1,562 0.07	Total Germany	_	57,612	2.66	4.000% due 23/09/2029	1,300	1,184	0.05
3.050% due 03/02/2033 4,000 3.700% due 14/06/2038 3,900	4,492 0.21 4,549 0.21	GUERNSEY, CHANNEL ISLA				4.198% due 01/06/2032 4.950% due 01/06/2042	900 2,100	743 1,497	0.03
SNCF Reseau		CORPORATE BONDS & NOTE				5.017% due 26/06/2024	4,600	4,554	0.21
0.750% due 25/05/2036 500	420 0.02	Globalworth Real Estate Inves 2.950% due 29/07/2026	tments Ltd. 1,850	1,687	0.08	6.625% due 31/05/2033 6.625% due 20/06/2033	£ 900 \$ 800		0.04
Societe Du Grand Paris EPIC 3.500% due 25/05/2043 2,200	2,475 0.11	Sirius Real Estate Ltd.	1 100	1.000	0.05	7.778% due 20/06/2054 9.125% due 07/09/2029 (e)(f)	400 € 1,500	413 1,827	0.02 0.08
3.700% due 25/05/2053 2,000 Societe Nationale SNCF S.A.	2,312 0.11	1.125% due 22/06/2026 1.750% due 24/11/2028	1,100 2,300	1,099 2,116		Mundys SpA			
3.125% due 02/11/2027 4,600	5,154 0.24	Total Guernsey, Channel Islands		4,902	0.23	1.875% due 12/02/2028 Nexi SpA	2,900	2,951	0.14
3.375% due 25/05/2033 4,100 UNEDIC ASSEO	4,694 0.22					2.125% due 30/04/2029	1,800	1,760	0.08
0.000% due 19/11/2030 (c) 300	280 0.01					Telecom Italia SpA 7.875% due 31/07/2028	1,650	2,030	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
UniCredit SpA 1.982% due 03/06/2027 3.500% due 31/07/2030	\$ 1,900 € 2,500	2,827	0.13	CBRE Global Investors Open-End SICAV-SIF Pan European Core 0.500% due 27/01/2028	Fund € 600 \$	587	0.03	3.649% due 06/04/2028 4.875% due 29/06/2029 (e)(f) 5.250% due 14/09/2027	\$ 3,400 \$ € 2,800 £ 1,200	3,243 2,801 1,549	0.13
4.625% due 12/04/2027 5.459% due 30/06/2035 7.296% due 02/04/2034	\$ 1,000 1,500 3,400	1,413 3,500 33,268	0.16	0.900% due 12/10/2029 CPI Property Group S.A. 1.625% due 23/04/2027 1.750% due 14/01/2030	3,700 700 1,550		0.03	CTP NV 0.500% due 21/06/2025 0.875% due 20/01/2026 1.250% due 21/06/2029	€ 3,800 2,900 500	3,958 2,973 459	
Total Italy		35,222		2.750% due 14/01/2030 2.750% due 12/05/2026 2.750% due 22/01/2028	1,062 £ 500	982	0.04 0.05 0.02	1.500% due 27/09/2031 Danfoss Finance BV	2,500	2,157	
JAPAN				Logicor Financing SARL 1.625% due 17/01/2030	€ 500		0.02	0.125% due 28/04/2026 Digital Dutch Finco BV	1,500	1,540	0.07
CORPORATE BONDS & NOTE East Japan Railway Co. 3.976% due 05/09/2032	s € 750	883	0.04	2.000% due 17/01/2034 (h) Segro Capital SARL 1.875% due 23/03/2030	2,900 950	2,514		1.000% due 15/01/2032 1.250% due 01/02/2031	350 1,900	309 1,760	0.01 0.08
4.389% due 05/09/2043 Mitsubishi UFJ Financial Group 0.337% due 08/06/2027	3,100	3,729		SELP Finance SARL 0.875% due 27/05/2029	1,950 _	1,837		Digital Intrepid Holding BV 0.625% due 15/07/2031 1.375% due 18/07/2032	1,600 1,000		0.06 0.04
0.962% due 11/10/2025 1.538% due 20/07/2027	\$ 400 1,650		0.02		_	16,738	0.77	EDP Finance BV 6.300% due 11/10/2027	\$ 4,100	4,304	0.20
1.640% due 13/10/2027 2.048% due 17/07/2030	300 700	273 589	0.01 0.03	SOVEREIGN ISSUES State of the Grand-Duchy of Lux				EnBW International Finance BV 4.300% due 23/05/2034	€ 1,700	1,989	0.09
2.341% due 19/01/2028 2.494% due 13/10/2032 2.757% due 13/09/2026 3.273% due 19/09/2025 3.837% due 17/04/2026	450 2,900 3,932 € 2,000 \$ 1,400	417 2,434 3,715 2,196 1,374	0.17 0.10	0.000% due 14/09/2032 (c) Total Luxembourg MAURITIUS	2,000 _	1,795 18,533		Enel Finance International NV 0.375% due 28/05/2029 1.875% due 12/07/2028 2.250% due 12/07/2031 2.650% due 10/09/2024	1,500 \$ 1,700 4,600 200	1,429 1,486 3,741 195	0.07
5.475% due 22/02/2031 Mizuho Financial Group, Inc.	200		0.01	CORPORATE BONDS & NOTES India Green Energy Holdings				2.875% due 11/04/2029 7.750% due 14/10/2052	£ 3,100 \$ 2,000	3,628 2,465	0.17
0.184% due 13/04/2026 2.201% due 10/07/2031	€ 600 \$ 2,900	619 2,416	0.03 0.11	5.375% due 29/04/2024 India Green Power Holdings	\$ 3,550	3,515	0.16	Holcim Sterling Finance Netherla 2.250% due 04/04/2034	ands BV £ 1,800	1,777	0.08
2.839% due 13/09/2026 3.170% due 11/09/2027 3.261% due 22/05/2030	8,261 10,226 4,800	7,838 9,612 4,380	0.44	4.000% due 22/02/2027 Total Mauritius	1,200 _	1,102 4,617		Iberdrola International BV 6.750% due 15/09/2033 ING Groep NV	\$ 1,200	1,280	0.06
Nippon Life Insurance Co. 2.900% due 16/09/2051 Nomura Holdings, Inc.	700	577	0.03	MEXICO CORPORATE BONDS & NOTES				1.250% due 16/02/2027 1.400% due 01/07/2026 2.125% due 23/05/2026	€ 1,200 \$ 1,800 € 2,700	1,261 1,695 2,919	0.08
2.172% due 14/07/2028 2.329% due 22/01/2027	4,100 3,900	3,605 3,578		Banco Mercantil del Norte S.A. 6.625% due 24/01/2032 (e)(f) Metalsa S.A. de C.V.	3,300	2,812	0.13	3.875% due 16/05/2027 (e)(f) 4.125% due 24/08/2033 4.250% due 16/05/2031 (e)(f)	\$ 100 € 2,100 \$ 500	81 2,332	0.00
Norinchukin Bank 1.284% due 22/09/2026 2.080% due 22/09/2031	2,000 800	1,807 656	0.08	3.750% due 04/05/2031	3,900 _	3,213 6,025		4.252% due 28/03/2033 6.500% due 16/04/2025 (e)(f)	2,200 300	2,064	
NTT Finance Corp. 4.142% due 26/07/2024 4.239% due 25/07/2025 4.372% due 27/07/2027	2,900 300 800		0.13 0.01 0.04	SOVEREIGN ISSUES Mexico Government Internation				JAB Holdings BV 4.500% due 08/04/2052 5.000% due 12/06/2033 JDE Peet's NV	4,800 € 200	3,756 239	0.17 0.01
ORIX Corp. 1.919% due 20/04/2026	€ 3,000	3,220		6.338% due 04/05/2053 Total Mexico	2,000 _	2,041 8,066		1.125% due 16/06/2033 2.250% due 24/09/2031 4.125% due 23/01/2030	300 \$ 2,050 € 800	1,643	0.01 0.08 0.04
Sumitomo Mitsui Financial Gro 2.130% due 08/07/2030 2.348% due 15/01/2025	\$ 2,300 3,000	1,939 2,914	0.13	MULTINATIONAL CORPORATE BONDS & NOTES				LeasePlan Corp. NV 0.250% due 07/09/2026	3,500	3,556	
2.472% due 14/01/2029 3.010% due 19/10/2026 3.202% due 17/09/2029 (f)	4,800 1,395 400	4,275 1,329 364		NXP BV 2.500% due 11/05/2031 3.875% due 18/06/2026 5.000% due 15/01/2033	2,660 150		0.01	Lseg Netherlands BV 4.125% due 29/09/2026 4.231% due 29/09/2030	1,500 2,300	1,701 2,686	
Sumitomo Mitsui Trust Bank L 1.350% due 16/09/2026 2.800% due 10/03/2027	2,500 1,200	2,276 1,126	0.05	Total Multinational	4,500 _ _	4,510 6,917		Mondelez International Holdings 0.250% due 09/09/2029 Nationale-Nederlanden Bank NV	2,000	ds BV 1,907	0.09
3.629% due 06/04/2026	€ 3,500	3,900 79,037		NETHERLANDS ASSET-BACKED SECURITIES Bumper NL BV				0.500% due 21/09/2028 1.875% due 17/05/2032 3.250% due 28/05/2027	3,200 500 2,000	3,124 514 2,245	0.02
Development Bank of Japan, In 5.125% due 01/09/2026	nc. \$ 1,800	1,835	0.09	4.529% due 22/03/2035 CORPORATE BONDS & NOTES	€ 2,400 _	2,655	0.12	NE Property BV 2.000% due 20/01/2030 3.375% due 14/07/2027	4,200 600	3,734 627	0.17 0.03
Japan Finance Organization fo 3.375% due 22/02/2028	r Municipa € 2,100	2,376 4, 21 1		ABN AMRO Bank NV 2.470% due 13/12/2029 4.000% due 16/01/2028	\$ 6,800 € 400	5,988 454	0.28 0.02	NN Group NV 4.500% due 15/01/2026 (e) 4.625% due 13/01/2048	200 200		0.01 0.01
Total Japan		83,248		4.750% due 28/07/2025 5.250% due 26/05/2026	\$ 1,500 £ 2,000	1,471 2,571	0.07	OCI NV 6.700% due 16/03/2033	\$ 2,000	2,044	0.09
JERSEY, CHANNEL ISLANDS CORPORATE BONDS & NOTE				Achmea Bank NV 3.000% due 31/01/2030 Arcadis NV	€ 2,100	2,351	0.11	Prosus NV 2.085% due 19/01/2030 2.778% due 19/01/2034	€ 1,300 200		0.06 0.01
Aptiv PLC 3.100% due 01/12/2051	\$ 1,800	1,175	0.05	4.875% due 28/02/2028 ASR Nederland NV	1,900	2,177		3.257% due 19/01/2027 Sandoz Finance BV	\$ 2,200	2,033	
LUXEMBOURG CORPORATE BONDS & NOTE	S			3.625% due 12/12/2028 Compass Group Finance Nether		2,801		4.220% due 17/04/2030 Sartorius Finance BV 4.250% due 14/09/2026	€ 2,900 600	3,329	0.15
Acef Holding S.C.A. 0.750% due 14/06/2028	€ 1,700	1,619	0.07	3.000% due 08/03/2030 Cooperatieve Rabobank UA 1.004% due 24/09/2026	1,700 \$ 3,500	1,875 3,252		4.250% due 14/09/2026 4.375% due 14/09/2029 Siemens Energy Finance BV	500		0.03
1.250% due 26/04/2030	2,650	2,356		1.106% due 24/02/2027	800		0.13	4.000% due 05/04/2026	2,500	2,732	0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Sika Capital BV	a 2000 i		0.40	ROMANIA				SPAIN			
3.750% due 03/11/2026 Stedin Holding NV	€ 2,000 5	\$ 2,248	0.10	SOVEREIGN ISSUES	etienel Bend			CORPORATE BONDS & NOTES	l'alaa C A		
0.500% due 14/11/2029	100	95	0.01	Romania Government Intern 1.375% due 02/12/2029	€ 500\$			Acciona Energia Financiacion Fi 5.125% due 23/04/2031	iiaies S. A. € 3,400 \$	3,972	0.18
Telefonica Europe BV 6.135% due 03/02/2030 (e)	1,500	1,708	0.08	1.750% due 13/07/2030 2.625% due 02/12/2040 3.750% due 07/02/2034	2,500 3,400 900	2,240 2,536 858	0.12		\$ 1,200	1,206	
TenneT Holding BV 4.250% due 28/04/2032	1,000	1,201	0.06	4.625% due 03/04/2049	100	93	0.01	6.138% due 14/09/2028 Banco Santander S.A.	1,000	1,028	0.05
Thermo Fisher Scientific Finance 1.625% due 18/10/2041	700	586	0.03	5.000% due 27/09/2026 Total Romania	400 _	6,637	0.02	3.490% due 28/05/2030	€ 800 \$ 200	784 180	0.01
Universal Music Group NV 4.000% due 13/06/2031	600	694	0.03	SERBIA SOVEREIGN ISSUES				4.125% due 12/11/2027 (e)(f)	€ 600 1,000 \$ 1,000	949	0.02 0.04 0.04
Van Lanschot Kempen NV 3.500% due 31/05/2026	1,000	1,119	0.05	Serbia Government Internati					€ 400 700	408	0.02
Vesteda Finance BV 0.750% due 18/10/2031	5,300	4,716	0.22	1.000% due 23/09/2028 1.650% due 03/03/2033	1,500 400 _		0.02		\$ 5,000	5,333	
Vonovia Finance BV 0.500% due 14/09/2029	100		0.00	Total Serbia	-	1,730	0.08		€ 1,000	1,007	0.05
1.125% due 14/09/2034 Wabtec Transportation Nether			0.01	SINGAPORE CORPORATE BONDS & NOT	ES			0.625% due 21/01/2028 0.750% due 10/07/2026	3,000 600	3,060 637	
1.250% due 03/12/2027 WPC Eurobond BV	4,200	4,283	0.20	Clean Renewable Power Man			0.05	1.500% due 03/12/2026	£ 700 € 1,000		0.04
1.350% due 15/04/2028	300	304 137,347	0.01	4.250% due 25/03/2027 Pfizer Investment Enterprises		1,070		5.375% due 14/11/2030 5.875% due 09/10/2027 (e)(f)	100	119	0.01
NON-AGENCY MORTGAGE-B.	ACKED SE		0.55	5.340% due 19/05/2063 SingTel Group Treasury Pte.	1,250 Ltd .	1,263	0.06	Caja Rural de Navarra SCC			
Green Lion BV				3.875% due 28/08/2028 United Overseas Bank Ltd.	900	878	0.04	3.000% due 26/04/2027 Cellnex Finance Co. S.A.	1,700	1,882	
4.440% due 23/07/2065 Green Storm BV	4,900	5,429		3.863% due 07/10/2032 (f) Total Singapore	4,000 _	3,827 7,038		Telefonica Emisiones S.A.	\$ 1,000		0.04
4.712% due 22/02/2068	200 _	223 5,652	0.01	SOUTH KOREA	_	7,030	0.52	4.183% due 21/11/2033 Werfen S.A.	€ 3,100	3,603	0.17
SOVEREIGN ISSUES	-			CORPORATE BONDS & NOT	TES			4.625% due 06/06/2028	2,200 _	2,481 32,527	
BNG Bank NV	700	660	0.02	Hana Bank 3.750% due 04/05/2026	€ 7,500	8,385	0.39	SOVEREIGN ISSUES	-	,	
0.050% due 20/11/2029 0.500% due 26/11/2025	700 500	530	0.03	KB Kookmin Card Co. Ltd.		·		Autonomous Community of And			
3.000% due 11/01/2033 3.250% due 29/08/2033	5,000 14,000	5,647 16,171	0.75	1.500% due 13/05/2026 Kodit Global Co. Ltd.	\$ 2,600	2,381		3.950% due 30/04/2033 Junta de Castilla y Leon	2,500	2,918	0.13
Nederlandse Waterschapsbanl	\$ 1,600 k NV	1,562		4.954% due 25/05/2026 Kookmin Bank	3,700	3,693	0.17	3.500% due 30/04/2033 Spain Government Internationa	1,400 I Rond	1,577	0.07
2.750% due 17/12/2029	€ 2,000 500		0.03	2.500% due 04/11/2030 (f) 4.000% due 13/04/2027	900 € 2,000	750 2,272		1.000% due 30/07/2042 Xunta de Galicia	3,170	2,344	0.11
3.000% due 20/04/2033 Netherlands Government Inter				LG Energy Solution Ltd. 5.750% due 25/09/2028	\$ 2,100	2,166	0.10	0.084% due 30/07/2027	150 _	151 6.990	
2.500% due 15/07/2033 3.250% due 15/01/2044	5,600 2,150	6,278 2,645		Shinhan Bank Co. Ltd. 1.183% due 29/09/2025	AUD 1,100	705	0.03	Total Spain	-	39,517	
Total Netherlands	-	43,079 188,733		4.000% due 23/04/2029 (f) 4.375% due 13/04/2032 (f)	\$ 1,100 2,200	1,028 2,040	0.05	SUPRANATIONAL	_		
NEW ZEALAND		100,733	6.70	6.338% due 16/11/2025 Shinhan Financial Group Co.	AUD 1,500	1,042		CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTE:	S			1.350% due 10/01/2026 5.000% due 24/07/2028	\$ 300 900		0.01 0.04		D 2,000	,	0.06
ANZ New Zealand International 3.951% due 17/07/2026	al Ltd. 500	566	0.03	SK Hynix, Inc.				Banque Ouest Africaine de Dev			0.16
NORWAY	300	500	0.05	1.000% due 19/01/2024 2.375% due 19/01/2031	600 1,000	812		2.750% due 22/01/2033 Eurofima Europaeische Gesellso	€ 3,800 :haft fuer o	•	0.15
CORPORATE BONDS & NOTE	S			6.375% due 17/01/2028	3,400 _	3,511 30,563		Finanzierung von Eisenbahnn 0.000% due 28/07/2026 (c)		1,032	0.05
DNB Bank ASA 0.375% due 18/01/2028	2,400	2,432	0.11	SOVEREIGN ISSUES				3.125% due 09/11/2031	3,200	3,660	0.17
4.625% due 01/11/2029 Statkraft A/S	2,700	3,138		Export-Import Bank of Korea 2.125% due 18/01/2032	a 2,000	1,680	U U 0	European Bank for Reconstruct 1.500% due 13/02/2025 1.625% due 27/09/2024	\$ 880 500	849	0.04
3.125% due 13/12/2031	500		0.03	Korea Expressway Corp.				European Investment Bank			0.02
Total Norway		6,127	0.28	1.125% due 17/05/2026 Korea Housing Finance Corp.			0.04	1.500% due 15/06/2032	D 2,100 € 3,000	1,275 3,056	0.06 0.14
PERU SOVEREIGN ISSUES				0.010% due 05/02/2025 4.625% due 24/02/2028	€ 400 \$ 2,200	425 2,197		European Union 0.000% due 04/11/2025 (c)	1,400	1,478	
Peru Government Internationa 1.950% due 17/11/2036	al Bond 2,000	1,673	0.08	Korea Land & Housing Corp. 5.750% due 06/10/2025	3,000	3,035	0.14	0.000% due 04/10/2030 (c) 0.000% due 04/07/2035 (c)	3,700 1,700	3,473 1,372	0.06
POLAND	2,000	1,075	3.30	Korea Water Resources Corp 3.500% due 27/04/2025). 3,500	3,432	0.16	0.300% due 04/11/2050 0.400% due 04/02/2037	1,900 2,150	1,078 1,759	0.08
SOVEREIGN ISSUES						11,686		1.250% due 04/02/2043 2.625% due 04/02/2048	8,000 5,160	6,626 5,310	
Poland Government Internatio 4.875% due 04/10/2033	nal Bond \$ 1,500	1,524	0.07	Total South Korea	-	42,249	1.95	2.750% due 04/02/2033 2.750% due 04/12/2037	2,370 25,300	2,653 27,451	0.12 1.26

Schedule of Investments Global Investment Grade Credit ESG Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
International Bank for Reconstructi 0.125% due 03/01/2051 €	i <mark>on & I</mark> 1,600		e nt 0.04	British Telecommunications PLC 3.250% due 08/11/2029	\$ 700 \$	640	0.03	NatWest Group PLC 0.780% due 26/02/2030 €	1,200 \$	1,144	0.05
2.900% due 19/01/2033	2,400 2,900	2,717 3,295	0.13	Brookfield Finance UK PLC				2.000% due 04/03/2025 2.057% due 09/11/2028	300		0.02
3.100 /0 due 14/04/2036	2,300	76,459		2.340% due 30/01/2032 Burberry Group PLC	3,000	2,400	0.11	4.269% due 22/03/2025 \$	2,500	2,492	0.11
SOVEREIGN ISSUES				1.125% due 21/09/2025	£ 500	597	0.03	4.600% due 28/06/2031 (e)(f) 4.699% due 14/03/2028 €	1,200 3,000	904 3,414	0.04
European Union				Cadent Finance PLC 4.250% due 05/07/2029	€ 800		0.04	4.771% due 16/02/2029 4.892% due 18/05/2029 \$	900	1,034 1,180	
4.000% due 04/04/2044 Total Supranational	3,900	4,886 81,345		5.750% due 14/03/2034 Chanel Ceres PLC	£ 1,500	1,996	0.09	5.125% due 12/05/2027 (e)(f) £ 7.472% due 10/11/2026 \$	400		0.02
·		01,343	5.75	0.500% due 31/07/2026	€ 800		0.04	NatWest Markets PLC	3,800	3,930	0.18
SWEDEN CORPORATE BONDS & NOTES				1.000% due 31/07/2031 Clarion Funding PLC	2,801	2,610	0.12	5.899% due 23/08/2028 AUD Peabody Capital PLC	900	629	0.03
EQT AB				1.250% due 13/11/2032 1.875% due 22/01/2035	£ 700 200		0.03	2.750% due 02/03/2034 £	500	529	0.02
	3,200 1,000	2,821 1,045		CSL Finance PLC				Pearson Funding PLC 3.750% due 04/06/2030	500	595	0.03
2.875% due 06/04/2032	3,000	2,964		4.250% due 27/04/2032 Derwent London PLC	\$ 1,100	1,073	0.05	Pinnacle Bidco PLC			
Sagax AB 1.125% due 30/01/2027	800	796	0.04	1.875% due 17/11/2031	£ 2,700	2,744	0.13	8.250% due 11/10/2028 € Places for People Treasury PLC	2,000	2,303	0.11
Skandinaviska Enskilda Banken AB	1 500	1.607	0.00	Direct Line Insurance Group PLC 4.000% due 05/06/2032	300	312	0.01	2.500% due 26/01/2036 £	2,200	2,119	
4.000% due 09/11/2026 Svenska Handelsbanken AB	1,500	1,687	0.08	DS Smith PLC				6.250% due 06/12/2041 Prudential Funding Asia PLC	2,300	3,161	0.15
0.125% due 03/11/2026	300		0.01	4.375% due 27/07/2027 ENW Finance PLC	€ 1,300	1,479	0.07	2.950% due 03/11/2033 \$		528	0.02
		9,618	0.45	4.893% due 24/11/2032	£ 1,700	2,229	0.10	Reckitt Benckiser Treasury Service 1.750% due 19/05/2032		107	0.00
SOVEREIGN ISSUES Kommuninvest Sverige AB				Ferguson Finance PLC 3.250% due 02/06/2030	\$ 900		0.04	Santander UK Group Holdings PL 1.673% due 14/06/2027 \$		728	0.03
3.375% due 15/03/2027	700	796	0.04	4.650% due 20/04/2032 Grainger PLC	2,850	2,756	0.13	3.823% due 03/11/2028 6.833% due 21/11/2026	2,300 1,500	2,163 1,529	
Sweden Government International 0.125% due 09/09/2030 SEK		793	0.03	3.000% due 03/07/2030	£ 1,260	1,378	0.06	Severn Trent Utilities Finance PL	c	,	
5.125 /v ddc 65/65/2656 5ER .	3,000	1,589		HSBC Holdings PLC 1.750% due 24/07/2027	3,100	3,633	0.17	2.000% due 02/06/2040 £ 2.625% due 22/02/2033	300 1,900		0.01
Total Sweden		11,207	0.52	2.013% due 22/09/2028 2.804% due 24/05/2032	\$ 1,500 1,200	1,336 1,002		5.250% due 04/04/2036	1,900	2,508	
SWITZERLAND				2.848% due 04/06/2031	1,600	1,377	0.06	SSE PLC 2.875% due 01/08/2029 €	300		0.02
CORPORATE BONDS & NOTES				2.871% due 22/11/2032 2.999% due 10/03/2026	1,300 1,450	1,081 1,407	0.06	4.000% due 05/09/2031 Standard Chartered PLC	3,700	4,280	0.20
UBS AG 1.375% due 13/01/2025 \$	200	192	0.01	3.000% due 22/07/2028 3.973% due 22/05/2030	£ 100 \$ 4,300	119 4,020	0.01	0.800% due 17/11/2029	1,100	1,059	
	3,300 4,000	3,425 4,048		4.041% due 13/03/2028 4.300% due 08/03/2026	2,790 5,987	2,690 5,889	0.12	1.214% due 23/03/2025 \$ 1.456% due 14/01/2027	3,018	2,767	
UBS Group AG				5.402% due 11/08/2033	600	603	0.03	2.678% due 29/06/2032 4.874% due 10/05/2031 €	500 E 2,500	407 2,897	0.02
2.593% due 11/09/2025 4.125% due 24/09/2025	800 4,300	4,209	0.04 0.19	6.332% due 09/03/2044 7.336% due 03/11/2026	250 600		0.01	6.301% due 09/01/2029 7.767% due 16/11/2028		514	0.02 0.04
	3,602 0.350	3,519 9.646		Informa PLC 2.125% due 06/10/2025	€ 3,000	3,224	0.15	Tesco Corporate Treasury Service	es PLC		
4.282% due 09/01/2028	1,050 1,600	1,018 1,267	0.05	InterContinental Hotels Group PL	.C			1.875% due 02/11/2028 £ 2.750% due 27/04/2030	2,600 500	2,926 564	0.13
5.959% due 12/01/2034	800	828	0.04	3.375% due 08/10/2028 John Lewis PLC	£ 4,400	5,235	0.24	Tesco Property Finance PLC	100	244	0.01
9.250% due 13/11/2028 (e)(f) 9.250% due 13/11/2033 (e)(f)	1,300	1,406 1,000		4.250% due 18/12/2034	300		0.01	5.744% due 13/04/2040 Thames Water Utilities Finance P	189 P LC	244	0.01
Total Switzerland		31,341	1.44	6.125% due 21/01/2025 Land Securities Capital Markets F	200 P LC	254	0.01	0.875% due 31/01/2028 1.250% due 31/01/2032 €	3,000 100	2,835	0.13
UNITED ARAB EMIRATES				4.875% due 15/09/2034	5,000	6,555	0.30	4.375% due 18/01/2031	100	105	0.00
CORPORATE BONDS & NOTES				Legal & General Group PLC 5.625% due 24/03/2031 (e)(f)	500	543	0.03	8.250% due 25/04/2040 £ TP ICAP Finance PLC	2,400	3,442	0.10
Masdar Abu Dhabi Future Energy C 4.875% due 25/07/2033	. o. 4,300	4,268	0.20	Lloyds Banking Group PLC 3.750% due 18/03/2028	\$ 1,600	1,532	0.07	2.625% due 18/11/2028 7.875% due 17/04/2030	300 1,200	320 1,632	0.01
UNITED KINGDOM	•			4.582% due 10/12/2025 5.985% due 07/08/2027	2,000	1,959	0.09	Travis Perkins PLC			
CORPORATE BONDS & NOTES				6.942% due 07/08/2027	4,900 1,400	4,989 1,402		3.750% due 17/02/2026 (h) Virgin Money UK PLC	1,000	1,203	0.06
Anglian Water Services Financing P		116	0.01	London & Quadrant Housing Trus 2.000% due 31/03/2032	t £ 1,400	1,456	0.07	4.000% due 25/09/2026 4.000% due 03/09/2027	200		0.01
2.750% due 26/10/2029 £ Assura Financing PLC	100	110	0.01	LSEGA Financing PLC				4.625% due 29/10/2028 €	3,000 500	3,631 552	0.17
	1,200	1,148	0.05	2.500% due 06/04/2031 3.200% due 06/04/2041	\$ 3,000 1,000	2,570 775	0.12 0.04	Vmed O2 UK Financing PLC 3.250% due 31/01/2031	700	713	0.03
	1,000		0.04	Marks & Spencer PLC 4.500% due 10/07/2027	£ 300	370	0.02	4.500% due 15/07/2031 £	1,000	1,106	
2.894% due 24/11/2032 4.918% due 08/08/2030 €	300 1,150	246 1,325	0.01	Motability Operations Group PLC		370	0.02	Vodafone Group PLC 5.125% due 04/06/2081 \$	2,659	2,012	0.09
5.501% due 09/08/2028 \$ 5.746% due 09/08/2033	300 3,350	302 3,392	0.01	1.500% due 20/01/2041 3.500% due 17/07/2031	400 € 2,300	322 2,609	0.01	Weir Group PLC 2.200% due 13/05/2026	11,800	10,976	0.51
6.224% due 09/05/2034	4,400	4,566	0.21	National Grid PLC				Workspace Group PLC			
7.325% due 02/11/2026 \$	3,000		0.04	3.875% due 16/01/2029 Nationwide Building Society	1,600	1,818	0.08	2.250% due 11/03/2028 £ Yorkshire Building Society	1,600	1,752	0.08
7.437% due 02/11/2033 Berkeley Group PLC	2,300	2,577	0.12	4.302% due 08/03/2029 4.500% due 01/11/2026	\$ 900 € 3,900	863 4,446	0.04	3.511% due 11/10/2030	2,400	2,742	
	3,550	3,503	0.16	7.300 /0 duc 0 1/ 1 1/2020	G 3,500	7,440	0.21	6.375% due 15/11/2028	2,000	2,603	0.12

Section Part												
Comparison Pile 22 07 3,289 011 03,999 040 33,000 36,000 05,000	DESCRIPTION		VALUE	NET	DESCRIPTION		VALUE	NET	DESCRIPTION		VALUE	NET
1.739% det 2000/2007 2.96		£ 2,300			0.583% due 24/08/2028				3.900% due 05/04/2032	\$ 6,150	\$ 5,564	0.26
Company PLC 2009	NON-AGENCY MORTGAGE-I	BACKED S		3.41	1.734% due 22/07/2027 1.898% due 23/07/2031	\$ 300 2,700	275 2,210	0.01 0.10	2.000% due 15/01/2029 2.250% due 15/03/2026	500	467	0.02
Section Sect		286	364	0.02	2.299% due 21/07/2032 2.456% due 22/10/2025	600 2,000	490 1,948	0.02 0.09	Crown Castle, Inc.			
Section Company Comp	SOVEREIGN ISSUES								3.100% due 15/11/2029	2,500	2,239	0.10
Color Program Progra	1.250% due 22/07/2027				2.884% due 22/10/2030 2.972% due 04/02/2033	\$ 1,100 300	977 255	0.05 0.01	5.000% due 11/01/2028 CVS Health Corp.	2,600	2,592	0.12
ASST-BARKED SECURITIES		5,232	10,327	0.47	3.458% due 15/03/2025 3.559% due 23/04/2027	1,100 2,600	1,095 2,504	0.05 0.12	5.125% due 21/02/2030			
SASTER ARCKED SCURINITIES 4,000 42.38 0.20	LINITED STATES				4.962% due 24/08/2025	€ 1,400	1,554	0.07		109	97	0.00
According to the process of the pr	ASSET-BACKED SECURITIES	Solutions ¹	Trust		6.204% due 10/11/2028 Bank of New York Mellon Corp.	4,060	4,238	0.20	3.375% due 15/12/2041 6.020% due 15/06/2026	626	641	0.03
Section Sect	4.000% due 20/04/2049	5,110	4,497	0.21	4.706% due 01/02/2034	2,800	2,740	0.13	Digital Euro Finco LLC			
CORPORATE BONDS & NOTES		3,240					201	0.02		6 100	110	0.01
ABS-5996 le 1501/2005 4,319 3,998 0.18 BMW LS. Capital LLC 3,629% due 1501/2003 3,009 3,007 3,008 3,007 3,008 3,009	CORPORATE BONDS & NOT	ES	15,272	0.70	6.200% due 22/04/2033				3.750% due 17/10/2030			
2.45% due 1501/2031 3,500 3,027 0.14 3,65% due 1804/2029 3,591 3,446 0.16 4875% due 1004/2031 1,900 1,739 0.08 5,45% due 1004/2033 € 60 709 0.03 3,00% due 2,009/2047 2,000 1,726 0.08 4,00% due 2,009/2047 2,000 1,726 0.08 4,00% due 2,009/2047 2,000 1,726 0.08 4,00% due 2,009/2047 2,00% due 1,008/2032 3,300 2,500 0,10 1,592 0,00 1,500 due 1,009/2032 3,300 2,500 0,10 1,500 due 1,500/2033 € 60 70 9.03 4,50% due 1,004/2032 3,300 2,500 0,10 1,500 due 1,500/2034 1,500 due 1,004/2038 1,500 0,1 3,51 0,6 5,50% due 1,004/2038 1,500 0,1 3,51 0,6 5,50% due 1,004/2038 1,500 0,1 3,51 0,6 5,50% due 1,004/2038 1,500 0,1 3,51 0,0 6,50% due 1,004/2038 1,500 0,1 3,50% due 1,004/2038 1,500 0,1 3,50% due 1,004/2038 1,500 0,1 3,51 0,0 6,50% due 1,004/2038 1,500 0,1 3,50% due 1,004/2038 1,500 0,1 4,50% due 1,50%	AES Corp.					650	540	0.02		,	3,651	0.17
According to the Standard Series From the S	2.450% due 15/01/2031	3,600	3,027	0.14	3.625% due 18/04/2029	3,591	3,446	0.16	4.875% due 01/04/2043	1,900		
2.00% due 1505/2023 2,500 2,427 0.11 4739% due 1505/2023 2,500 2,427 0.11 4739% due 1505/2023 2,000 3,005 48.00% due 0111/2023 8,000 3,005 48.00% due 0111/2023 3,000 3,005 48.00% due 0110/2023 3,000 3,005 48.00% due 0110/2023 4,000 4,	3.000% due 23/09/2029	•	1,730	0.08	Boston Properties LP				2.345% due 01/07/2050		243	0.01
4,750% due 150/4/2015			2 690	0.12		7				1,500	1,351	0.06
8.00% due 01/05/2025 3,000 3,005 0.14 2.754% due 01/10/2050 375 266 0.01 2.509% due 01/12/2029 300 268 0.01 2.000% due 15/03/2029 1,300 3.29 0.02 2.376 due 01/10/2031 300 3.29 0.02 2.376 due 01/10/2031 300 3.29 0.02 2.376 due 01/10/2031 400 3.77 0.02 2.376 due 0.01/20/2031 400 3.77 0.02 2.376 due 0.01/20/2031 400 3.77 0.02 2.376 due 0.01/20/2038 € 1,500 1,708 0.08 4 0.04 2.528% due 21/05/2029 2.900 2.877 0.13 1.00 2.528% due 21/05/2029 2.900 2.877 0.13 2.509% due 10/10/2031 \$ 1,000 847 0.04 2.509% due 10/10/2031 \$ 1,000 840 5.509/2029 \$ 1,812 1,662 0.08 2.509% due 10/10/2030 6.50 6.04 0.03 3.00 2.67 0.01 3.4509% due 15/09/2029 \$ 1,000 840 0.04 3.6509% due 15/09/2029 \$ 1,000 0.04 4.00	4.750% due 15/04/2035 Ally Financial, Inc.	2,500	2,427	0.11	3.950% due 15/11/2027		1,446	0.07	3.950% due 01/03/2049			
American Assets Trust LP 3.377% due 08/06/2034	5.800% due 01/05/2025	3,000	3,005	0.14		375	266	0.01	2.500% due 01/12/2029	300	268	0.01
American Express Co. 4.059% due 03/05/2029 2,900 2,872 0.13 CBRE Services, Inc. 5.282% due 27/07/2029 800 817 0.04 2.509% due 01/042/031 \$1,000 847 0.04 2.509% due 15/09/2029 €.500 482 0.02 5.059% due 01/042/031 \$1,000 847 0.04 2.509% due 05/10/2030 650 604 0.03 6.009% due 05/10/2030 650 604 0.03 6.009% due 05/10/2030 650 604 0.03 6.1459% due 15/09/2026 \$400 365 0.02 4.009% due 01/02/2030 \$1,000 485 10/2032 \$1,000 \$400 \$1,000 \$1,000 \$400 \$1,000 \$1,000 \$400 \$1,000 \$1,000 \$400 \$1,000 \$1,000 \$400 \$1,000 \$1,000 \$400 \$1,000 \$1,000 \$400 \$1,000		300	329	0.02		2,200	2,266	0.10	3.450% due 15/03/2029	1,300	1,241	0.06
5.283% due 27/07/2029	American Express Co.				4.125% due 29/05/2028	€ 1,500	1,708	0.08	7.875% due 15/06/2054	4,169	4,211	0.19
American Tower Corp. 0.875% due 12/105/2029 € 500	5.282% due 27/07/2029	800	817	0.04	2.500% due 01/04/2031	\$ 1,000	847	0.04	2.875% due 15/09/2029	1,812	1,662	0.08
0.95% due 05/10/2030 650 650 604 0.33 Charles Schwab Corp. 1,000% due 15/01/2032 3,100 2,810 0.13 2,800 0.13 2,800 0.13 2,810 0.13 2	American Tower Corp.					600	499	0.02	1.375% due 14/09/2061	€ 700	488	0.02
1.000% due 15/01/2032 3,100 2,810 0.13 2.000% due 20/03/2028 300 267 0.01 1.100% due 14/01/2027 1,250 1,335 0.06 1.450% due 15/09/2026 5 400 365 0.02 4.000% due 20/03/2029 600 616 0.03 4.750% due 15/09/2052 1,700 1,566 0.07 1.950% due 22/05/2026 6 200 213 0.01 5.633% due 19/05/2034 600 620 0.03 4.000% due 15/03/2029 900 860 0.04 5.633% due 19/05/2034 600 620 0.03 5.600% due 15/03/2029 900 860 0.04 5.600% due 15/03/2028 2,500 2,612 0.12 5.600% due 15/03/2038 1,600 1,654 0.08 2.5290% due 20/03/2033 1,600 1,654 0.08 2.5290% due 20/03/2053 1,600 1,654 0.08 2.5290% due 20/03/2053 100 105 0.00 6.075% due 25/01/2026 (g) 2,000 1,939 0.09 5.5500% due 10/05/2033 250 254 0.11 5.284% due 26/01/2026 2,000 1,939 0.09 5.800% due 10/05/2033 250 254 0.11 5.284% due 26/01/2026 2,000						7,000	6,071	0.28		\$ 2.500	1.705	0.08
1.875% due 15/10/2030			2,810	0.13		300	267	0.01				
1.550% due 2/205/2026 € 700 213 0.01 2.100% due 15/06/2030 \$ 1,000 962 0.04 3.650% due 15/03/2027 1,000 962 0.04 3.950% due 15/03/2029 900 860 0.04 5.150% due 15/03/2028 5.150% due 2/03/2030 4.400 4.525 0.21 5.803% due 29/09/2028 2,500 2.520% due 0.2/03/2033 1,600 1,654 0.08 5.650% due 0.2/03/2043 1,600 1,654 0.08 5.650% due 0.2/03/2043 1.00 105 0.00 6.075% due 25/01/2026 (g) 6.075% due 0.2/03/2063 100 105 0.00 6.075% due 25/01/2026 (g) 6.780% due 24/05/2025 1,400 1,404 0.06 5.800% due 11/09/2029 1,961 1,775 0.08 4.200% due 11/09/2029 1,961 1,775 0.08 4.200% due 15/09/2033 250 254 0.01 5.284% due 26/01/2026 3.250% due 28/05/2028 100 90 0.00 4.650% due 15/03/2033 250 254 0.01 5.284% due 26/01/2026 3.3830 3.830 3.834 0.18 2.950% due 15/03/2031 1,300 1,339 0.06 5.500% due 15/03/2033 3.800% due 15/09/2055 246 177 0.01 4.650% due 15/03/2030 1,300 1,339 0.06 5.500% due 15/03/2030 1,300 1,339 0.06 5.500% due 15/03/2030 1,300 1,339 0.06 5.500% due 15/03/2030 1,300 1,274 0.06 4.850% due 15/03/2030 1,300 1,274 0.06 4.850% due 10/03/2030 1,300 1,274 0.06 4.850% due 15/03/2030 1,300 1,274 0.06 4.850%										1 700	1 566	0.07
2.100% due 15/03/2027 1,000 962 0.04 3.650% due 15/03/2029 900 860 0.04 Angen, Inc. 5.150% due 02/03/2028 5,300 5,428 0.25 5.150% due 02/03/2030 4,400 4,525 0.21 5.525% due 02/03/2033 1,600 1,654 0.08 5.650% due 02/03/2043 1,600 1,654 0.08 5.650% due 02/03/2043 1,600 1,655 0.00 5.650% due 02/03/2053 50 53 0.00 5.750% due 02/03/2053 100 105 0.00 6.075% due 02/03/2056 100 105 0.00 6.075% due 02/05/2051 550 395 0.02 6.750% due 15/05/2031 250 254 0.01 6.2200% due 11/09/2029 1,961 1,775 0.08 6.230% due 15/05/2033 250 254 0.01 6.240% due 15/05/2031 1,300 1,339 0.06 6.750% due 15/05/2031 250 395 0.02 6.750% due 15/05/2031 30 0.16 6.950 0.03 6.950 0.0	1.950% due 22/05/2026	€ 200	213	0.01						1,700	1,500	0.07
Amgen, Inc. 5.150% due 02/03/2028 5,300 5,428 0.25 5.250% due 02/03/2030 4,400 4,525 0.21 Citigroup, Inc. 5.600% due 02/03/2043 1,600 1,654 0.08 5.650% due 02/03/2043 1,600 1,654 0.08 5.650% due 02/03/2043 1,600 1,654 0.08 5.650% due 02/03/2063 100 105 0.00 6.075% due 03/011/2026 (g) 2,000 1,989 0.09 5.750% due 02/03/2063 100 105 0.00 6.075% due 25/01/2026 (g) 2,000 1,989 0.09 4.300% due 11/09/2029 1,961 1,775 0.08 5.284% due 26/01/2026 3,650 3,533 0.16 5.284% due 28/05/2025 1,000 1,000 4,000 4,000 1,000 4,000 1,000 4,000 1,000 4,000 1,000 4,000 1,000 4,000 1,000 4,000 4,000 1,000 4,000 4,000 1,000 4,000 1,000 4,000 4,000 1,000 4,000	3.650% due 15/03/2027	1,000	962	0.04	Church & Dwight Co., Inc.				5.100% due 01/06/2028	1,200	1,211	0.06
5.250% due 02/03/2030	Amgen, Inc.				Citibank N.A.				2.500% due 15/05/2031		1,359	0.06
5.600% due 02/03/2043 1,600 1,654 0.8 2.520% due 03/11/2032 1,400 1,155 0.05 5.600% due 12/07/2026 5,500% due 02/12/2025 1,600 1,602 0.07 5.750% due 02/03/2063 100 105 0.00 6.075% due 25/01/2026 (g) 2,000 1,890 0.09 ERAC USA Finance LLC 6.780% due 24/05/2025 1,400 1,404 0.06 3.800% due 01/11/2025 5,000 4,882 0.23 2.200% due 11/09/2029 1,961 1,775 0.08 Citizens Bank N.A. 2.200% due 11/09/2033 250 254 0.01 5.284% due 26/01/2026 3,650 3,533 0.16 2.950% due 15/07/2031 200 157 0.01 Assured Guaranty U.S. Holdings, Inc. 3.600% due 10/05/2033 250 254 0.01 5.284% due 26/01/2026 3,650 3,533 0.16 2.950% due 15/07/2031 200 157 0.01 Assured Guaranty U.S. Holdings, Inc. 3.750% due 15/09/2051 550 395 0.02 3.750% due 15/01/2032 700 611 0.03 1.550% due 15/08/2030 800 650 0.03 4.900% due 03/03/2030 1,300 1,339 0.06 5.500% due 15/05/2064 2,000 2,107 0.10 2.300% due 01/06/2065 2,000 1,339 0.06 5.500% due 15/05/2064 2,000 2,107 0.10 5.500% due 15/09/2055 246 177 0.01 2.782% due 01/10/2030 600 521 0.02 Farmers Exchange Capital 3.850% due 01/06/2060 2,200 1,633 0.08 1.200% due 01/03/2030 1,300 1,300 1,300 1,200 1,000 865 0.04 447 0.02 3.850% due 01/06/2060 2,200 1,603 0.05 1,000 865 0.04 447 0.02 2.200% due 01/03/2030 1,300 1,300 1,200 1,000 865 0.04 447 0.02 2.200% due 15/02/2030 1,300 1,200 1,000 865 0.04 447 0.02 2.200% due 01/03/2030 1,300 1,200 1,000 865 0.04 6.361% due 27/10/2028 2,200 2,284 0.11 6.000 0						2,500	2,012	0.12			1,280	0.06
5.750% due 02/03/2063 100 105 0.00 6.075% due 25/01/2026 (g) 2,000 1,989 0.09 ERAC USA Finance LLC Apple, Inc. 2.200% due 11/09/2029 1,961 1,775 0.08 43.800% due 10/05/2033 250 254 0.01 5.284% due 26/01/2026 3,650 3,533 0.16 2.950% due 15/07/2031 200 157 0.01 Assured Guaranty U.S. Holdings, Inc. 3.600% due 15/09/2051 550 395 0.02 3.750% due 15/01/2032 700 611 0.03 Eversource Energy 3.750% due 28/05/2028 100 90 0.00 4.650% due 15/02/2033 3,810 3,834 0.18 2.300% due 11/04/2027 700 630 0.03 4.900% due 03/03/2030 1,300 1,339 0.06 5.500% due 15/05/2064 2,000 2,107 0.10 AT&T, Inc. 3.550% due 15/09/2055 246 177 0.01 2.782% due 01/10/2030 600 521 0.02 Farmers Exchange Capital 5.454% due 15/10/2034 400 336 0.02 3.850% due 01/06/2060 2,200 1,643 0.08 4.500% due 01/06/2030 1,300 4.274 0.06 4.850% due 25/05/2047 (g) CAD 1,500 1,508 0.05 Autodesk, Inc. Autodesk, Inc. Alternative Apple in 1.000 16.75% due 25/01/2026 2,000 2,010 1,000 865 0.04 5.660% due 15/08/2031 3,600 2,851 0.13											4,014	0.19
Apple, Inc. 2.200% due 11/09/2029 1,961 1,775 0.08 4.300% due 10/05/2033 250 254 0.01 Assured Guaranty U.S. Holdings, Inc. 3.600% due 15/09/2051 550 395 0.02 Astrazeneca Finance LLC 1.750% due 28/05/2028 100 90 0.00 4.900% due 03/03/2030 1,300 1,339 0.06 AT&T, Inc. AT&T, Inc. 3.850% due 15/09/2055 246 177 0.01 3.850% due 15/09/2055 246 177 0.01 3.850% due 15/09/2055 246 177 0.01 3.850% due 01/10/2057 600 447 0.02 3.850% due 01/06/2060 2,200 1,643 0.08 4.300% due 15/02/2030 1,300										1,600	1,602	0.07
2.200% due 11/09/2029		100	105	0.00						5,000	4,882	0.23
3.600% due 15/09/2051 550 395 0.02 3.750% due 15/01/2032 700 611 0.03 1.650% due 15/08/2030 800 650 0.03 Astrazeneca Finance LLC 1.750% due 28/05/2028 100 90 0.00 4.650% due 15/02/2033 3,810 3,834 0.18 2.300% due 11/04/2027 700 630 0.03 4.900% due 03/03/2030 1,300 1,339 0.06 AT&T, Inc. 3.550% due 15/09/2055 246 177 0.01 3.850% due 01/12/2057 600 447 0.02 3.850% due 01/12/2057 600 447 0.02 3.850% due 01/06/2060 2,200 1,643 0.08 4.300% due 15/02/2030 1,300 1,274 0.06 4.300% due 15/02/2030 1,300 1,274 0.06 4.850% due 25/05/2047 (g) CAD 1,500 1,058 0.05 Autodesk, Inc. 2.400% due 15/09/2031 5.650% due 15/08/2031 3,600 2,851 0.13	2.200% due 11/09/2029				5.284% due 26/01/2026	3,650	3,533	0.16	2.950% due 15/07/2031	200	157	0.01
1.750% due 28/05/2028 100 90 0.00 4.650% due 15/02/2033 3,810 3,834 0.18 2.300% due 11/04/2027 700 630 0.03 4.900% due 03/03/2030 1,300 1,339 0.06 5.500% due 15/05/2064 2,000 2,107 0.10 FactSet Research Systems, Inc. 3.450% due 01/03/2032 2,600 2,331 0.11 2.782% due 01/10/2030 600 521 0.02 Farmers Exchange Capital 5.454% due 15/10/2054 400 336 0.02 3.850% due 01/06/2060 2,200 1,643 0.08 4.300% due 15/02/2030 1,300 1,774 0.06 4.850% due 25/05/2047 (g) CAD 1,500 1,058 0.05 Autodesk, Inc. 2.867% due 01/02/2030 1,000 1.658 0.05 Autodesk, Inc. 2.867% due 01/02/2030 1.300 1.658 0.07 Autodesk, Inc. 2.867% due 01/02/2030 1.300 1.5	3.600% due 15/09/2051		395	0.02	3.750% due 15/01/2032	700	611	0.03	1.650% due 15/08/2030	800	650	0.03
AT&T, Inc. 3.550% due 15/09/2055 246 177 0.01 2.782% due 01/10/2030 600 521 0.02 Farmers Exchange Capital 5.454% due 15/10/2054 400 336 0.02 3.850% due 01/06/2060 2,200 1,643 0.08 4.300% due 15/02/2030 1,300 4.300% due 15/02/2030 1,300 4.850% due 25/05/2047 (g) CAD 1,500 1,505 CAD 1,500 Autodesk, Inc. 2.400% due 15/02/2031 1,610 0.05 CAD 1,500 1,505 0.05 COmmonSpirit Health 2.782% due 01/10/2030 600 521 0.02 Farmers Exchange Capital 5.454% due 15/10/2054 400 336 0.02 6.361% due 27/10/2028 2,200 2,284 0.11 6.361% due 27/10/2028 2,200 2,284 0.11 6.361% due 27/10/2028 2,200 2,284 0.11 6.361% due 27/10/2028 2,200 2,2851 0.13	1.750% due 28/05/2028				4.650% due 15/02/2033				2.300% due 11/04/2027	700	630	0.03
3.800% due 01/12/2057 600 447 0.02 3.850% due 01/06/2060 2,200 1,643 0.08 4.300% due 15/02/2030 1,300 1,274 0.06 4.850% due 25/05/2047 (g) CAD 1,500 1,550 0.05 Autodesk, Inc. 2.400% due 15/02/2031 \$1,000 1,645 0.07	AT&T, Inc.				CommonSpirit Health				3.450% due 01/03/2032	2,600	2,331	0.11
4.300% due 15/02/2030 1,300 1,274 0.06 4.850% due 25/05/2047 (g) CAD 1,500 1,058 0.05 Autodesk, Inc. 2.400% due 15/02/2030 1,205 1,074 0.05 Autodesk, Inc. 2.400% due 15/02/2031 3,600 2,851 0.13	3.800% due 01/12/2057	600	447	0.02	Commonwealth Edison Co.				5.454% due 15/10/2054	400	336	0.02
Autodesk, Inc. 2.400% due 15/08/2031 3,600 2,851 0.13	4.300% due 15/02/2030	1,300	1,274	0.06	Community Preservation Corp.				6.361% due 27/10/2028	2,200	2,284	0.11
0.000 to duc 2010212000 2.011 0.11 T.000 to duc 1010012000 700 0.00		\$ 1,900	1,626	0.07	Continental Wind LLC				2.400% due 15/08/2031			

		PAR	FAIR VALUE	% OF NET			PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
	SCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION 6.070% due 22/10/2027	\$	(000s) 2,100 \$		0.10	Pacific Gas & Electric Co.	(000S)	(000S)	ASSETS
3.0	serv, Inc. 200% due 01/07/2031	£ 100 \$	115	0.01	6.087% due 23/10/2029	,	2,900	3,051		6.700% due 01/04/2053	\$ 3,200 5	3,481	0.16
	rd Motor Credit Co. LLC 744% due 19/07/2024	€ 900	980	0.05	JPMorgan Chase Bank N.A. 6.402% due 08/12/2026		3,000	3,012	0.14	Pacific Life Global Funding 1.375% due 14/04/2026	605	559	0.03
3.0)21% due 06/03/2024	300	330	0.02	Kaiser Foundation Hospitals		2.050	2.427	0.40	1.600% due 21/09/2028	1,000	858	0.04
	535% due 06/03/2025 575% due 01/12/2024	£ 400 € 200		0.02	2.810% due 01/06/2041 Kilroy Realty LP		2,850	2,137	0.10	2.450% due 11/01/2032 6.216% due 06/12/2024	2,000 2,000	1,660 1,992	
	798% due 07/11/2028	\$ 1,750	1,832		2.650% due 15/11/2033		6,400	4,860	0.22	Pacific LifeCorp.	•	·	
3.	KKR Capital Corp. 125% due 12/10/2028	1,300	1,134	0.05	3.050% due 15/02/2030 Lazard Group LLC		400		0.02	3.350% due 15/09/2050 PacifiCorp	200		0.01
	ı p, Inc. 525% due 01/10/2029	550	471	0.02	4.375% due 11/03/2029 Liberty Mutual Group, Inc.		200	194	0.01	5.350% due 01/12/2053 5.500% due 15/05/2054	1,200 4,700	1,156 4,622	
	oldman Sachs Group, Inc. 000% due 16/12/2025	£ 200		0.01	3.625% due 23/05/2059 Liberty Utilities Finance GP	€	200	216	0.01	Penn Mutual Life Insurance Co. 3.800% due 29/04/2061	1,800	1,216	0.06
1.5	500% due 07/12/2027 542% due 10/09/2027	800 \$ 400	363	0.04 0.02	2.050% due 15/09/2030 Low Income Investment Fund	\$	1,800	1,461	0.07	Physicians Realty LP 3.950% due 15/01/2028	800	763	0.04
	375% due 16/12/2030 392% due 27/01/2032	£ 1,100 \$ 1,000	1,170 808	0.05	3.711% due 01/07/2029		300	269	0.01	Piedmont Operating Partnershi		2 277	0.15
2.3	383% due 21/07/2032	900	740	0.03	McLaren Health Care Corp. 4.386% due 15/05/2048		200	17/	0.01	9.250% due 20/07/2028 PNC Bank N.A.	3,100	3,277	0.15
	515% due 22/04/2032 540% due 24/02/2028	7,400 3,300	6,214 3,060	0.29 0.14	Mercedes-Benz Finance North	Ame		174	0.01	2.700% due 22/10/2029	600	526	0.02
2.6	550% due 21/10/2032	900	750	0.03	4.300% due 22/02/2029		2,979	2,952	0.14	PNC Financial Services Group, In 4.758% due 26/01/2027	nc. 5,880	5,836	0.27
	102% due 24/02/2033 125% due 25/07/2029	1,100 £ 400		0.04 0.02	Micron Technology, Inc. 2.703% due 15/04/2032		1,800	1,513	0.07	Principal Life Global Funding	3,000	3,030	0.27
3.6	591% due 05/06/2028	\$ 500	478	0.02	MidAmerican Energy Co.		1,000	1,515	0.07	1.250% due 16/08/2026	2,750	2,495	
	452% due 30/04/2024 900% due 02/05/2024	€ 300 AUD 2,000	1,366	0.02	2.700% due 01/08/2052		1,250		0.04	1.375% due 10/01/2025 Prologis Euro Finance LLC	2,000	1,922	0.09
	olub Capital BDC, Inc.		•		3.150% due 15/04/2050 3.650% due 01/08/2048		1,650 4,629	1,181 3,679	0.05 0.17	1.500% due 08/02/2034	€ 3,250	2,941	0.14
	050% due 05/12/2028 Dodman U.S. Finance Five Ll	\$ 4,100	4,302	0.20	3.950% due 01/08/2047 5.850% due 15/09/2054		1,060 600		0.04 0.03	Prologis LP 2.250% due 15/01/2032	\$ 600	501	0.02
	525% due 04/05/2032	4,100	3,821	0.18	Moody's Corp.		000			Protective Life Global Funding			
	eat-West Lifeco Finance LP 047% due 17/05/2028	500	/127	0.02	2.000% due 19/08/2031 2.550% due 18/08/2060		700 500		0.03	1.618% due 15/04/2026 1.737% due 21/09/2030	800 800	739 649	
	leon U.S. Capital LLC	300	107	0.02	3.100% due 29/11/2061		400	271	0.01	1.900% due 06/07/2028 6.469% due 11/12/2024	300 5,000	266 5,022	0.01
	375% due 24/03/2029	2,550	2,413	0.11	3.250% due 15/01/2028 Morgan Stanley		300	287	0.01	Providence St. Joseph Health O	'	•	0.23
	nover Insurance Group, Inc 500% due 01/09/2030	300	246	0.01	1.102% due 29/04/2033 1.375% due 27/10/2026	€	600 1,350	539 1,418	0.02	5.403% due 01/10/2033 Public Service Co. of Colorado	2,900	2,956	0.14
	inwha Q Cells Americas Hol 200% due 27/07/2028		3,332	0.15	1.928% due 28/04/2032		8,900	7,160	0.33	2.700% due 15/01/2051	625		0.02
H/	AT Holdings LLC				3.875% due 27/01/2026 5.050% due 28/01/2027		11,743 1,000	11,507 1,001	0.53 0.05	3.200% due 01/03/2050 Public Service Co. of Oklahoma	2,827	2,032	0.09
	375% due 15/06/2026 750% due 15/09/2030	255 3,200	240 2,699	0.01	5.123% due 01/02/2029 6.342% due 18/10/2033		8,100 6,000	8,141 6,473		2.200% due 15/08/2031	2,800	2,323	
8.0	000% due 15/06/2027	4,100	4,275		MSCI, Inc.		0,000			3.150% due 15/08/2051 Public Service Electric & Gas Co	3,900	2,677	0.12
	C A, Inc . 125% due 15/06/2029	4,700	4,497	0.21	3.250% due 15/08/2033 3.625% due 01/09/2030		1,200 500	1,004	0.05	3.100% due 15/03/2032 4.650% due 15/03/2033	2,950	2,636	
	500% due 15/02/2027	1,700	1,681	0.08	3.875% due 15/02/2031		200	183	0.01	4.030% due 13/03/2033 Qorvo, Inc.	3,200	3,203	0.15
	000% due 15/03/2024 ealthpeak OP LLC	2,000	1,997	0.09	4.000% due 15/11/2029 Mutual of Omaha Cos. Global I	Lund	100	94	0.00	1.750% due 15/12/2024	4,900	4,704	0.22
2.	125% due 01/12/2028	1,750	1,540	0.07	5.450% due 12/12/2028	unu	2,100	2,146	0.10	Quanta Services, Inc. 0.950% due 01/10/2024	3,000	2,892	0.13
	ost Hotels & Resorts LP 900% due 15/12/2031	2,900	2,435	0.11	Netflix, Inc. 3.625% due 15/06/2030	€	500	E62	0.03	2.900% due 01/10/2030	5,500	4,829	
3.3	375% due 15/12/2029	4,800	4,314	0.20	3.875% due 15/11/2029	c	3,400	3,892		Rayonier LP 2.750% due 17/05/2031	2,500	2,088	0.10
	375% due 01/04/2024 000% due 15/06/2025	100 500		0.00	Neuberger Berman Group LLC	÷	200	100	0.01	Realty Income Corp.	2,300	2,000	0.10
4.5	500% due 01/02/2026	100		0.00	4.875% due 15/04/2045 New York State Electric & Gas	\$ Corr	200 o.	100	0.01	1.750% due 13/07/2033 Reinsurance Group of America,	£ 2,000	1,940	0.09
	Idson Pacific Properties LP 250% due 15/01/2030	200	147	0.01	2.150% due 01/10/2031 5.850% due 15/08/2033		400		0.01	6.000% due 15/09/2033	\$ 1,500	1,574	0.07
	950% due 01/11/2027 950% due 15/02/2028	300 3,600	251 3,186	0.01	NextEra Energy Capital Holding	as, li	2,000 nc.	2,096	0.10	Reliance Steel & Aluminum Co. 2.150% due 15/08/2030	1,000	9/15	0.04
	ımana, İnc.	5,000	3,100	0.15	1.900% due 15/06/2028		7,830	6,954	0.32	RELX Capital, Inc.	1,000	043	0.04
	350% due 03/02/2027 700% due 23/03/2029	1,250 1,700	1,128		NextEra Energy Operating Part 7.250% due 15/01/2029	ners	5,000	5,238	0.24	4.000% due 18/03/2029	700		0.03
	950% due 15/03/2027	95		0.00	Niagara Mohawk Power Corp.		,			Retail Opportunity Investments 6.750% due 15/10/2028	1,200		0.06
	375% due 01/03/2033 VIA, Inc.	3,000	3,197	0.15	1.960% due 27/06/2030 5.783% due 16/09/2052		4,000 2,690	3,322 2,789		RGA Global Funding 2.700% due 18/01/2029	1,000	000	0.04
5.	700% due 15/05/2028	3,000	3,059	0.14	Northern States Power Co.		1 200	050	0.04	S&P Global, Inc.	1,000		
	hn Deere Capital Corp. 850% due 18/04/2029	1,900	1,822	0.08	2.600% due 01/06/2051 2.900% due 01/03/2050		1,300 1,700	1,194	0.04	2.700% due 01/03/2029 Salesforce, Inc.	5,500	5,090	0.23
	nes Lang LaSalle, Inc. 375% due 01/12/2028	1,000	1,060	0.05	NSTAR Electric Co. 3.100% due 01/06/2051		1,675	1,181		1.500% due 15/07/2028 San Diego Gas & Electric Co.	1,750	1,557	0.07
JP	Morgan Chase & Co.				4.950% due 15/09/2052 Nuveen LLC		3,900	3,811	0.18	2.950% due 15/08/2051	1,750	1,234	0.06
2.5	045% due 19/11/2026 545% due 08/11/2032		1,390 7,304	0.34	4.000% due 01/11/2028		300	293	0.01	Santander Holdings USA, Inc. 2.490% due 06/01/2028	1,400	1,283	0.06
	580% due 22/04/2032 739% due 15/10/2030	7,400 1,800	6,263 1,602		Oracle Corp. 3.950% due 25/03/2051 (g)		300	235	0.01	SBA Tower Trust 1.631% due 15/05/2051	1,000		0.04
	203% due 23/07/2029 323% due 26/04/2028	1,500 4,500	1,459 4,435		Organon & Co. 4.125% due 30/04/2028		300	276	0.01	SCE Recovery Funding LLC	1,000	034	0.04
	912% due 25/07/2033	5,600	5,539		7.123 /0 duc 30/04/2020		500	270	0.01	4.697% due 15/06/2042	1,928	1,904	0.09

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)		% OF NET ASSETS
ServiceNow, Inc. 1.400% due 01/09/2030	\$ 3,200 \$	2,632	0.12	U.S. Bank N.A. 2.800% due 27/01/2025	\$ 600 \$	584	0.03	University of Pittsburgh of the Cor of Higher Education, Pennsylvan		
SLM Corp. 3.125% due 02/11/2026	1,400	1,307	0.06	UnitedHealth Group, Inc. 5.350% due 15/02/2033	1,400	1,482	0.07	Series 2017 3.646% due 15/09/2036 \$ 2,000	\$ 1,785	0.08
Solar Star Funding LLC 5.375% due 30/06/2035	4,199	4,170	0.19	5.875% due 15/02/2053 USAA Capital Corp.	3,100	3,514	0.16		4,806	0.22
Southern California Edison Co.	200	172	0.01	2.125% due 01/05/2030 3.375% due 01/05/2025	1,000 1,300	841 1,274	0.04 0.06	U.S. GOVERNMENT AGENCIES		
2.500% due 01/06/2031 2.750% due 01/02/2032	200 2,500	2,153	0.01	VeriSign, Inc.	1,500	1,217	0.00	Freddie Mac 0.375% due 23/09/2025 1,700	1,587	0.07
3.600% due 01/02/2045	1,600	1,246 1,887	0.06	2.700% due 15/06/2031	1,100	943	0.04	1.020% due 25/08/2029 (a) 2,318		0.00
3.650% due 01/06/2051 3.900% due 01/12/2041	2,500 100		0.09	Verizon Communications, Inc. 0.375% due 22/03/2029	€ 800	769	0.04	Uniform Mortgage-Backed Securit 3.000% due 01/07/2052 6,514		0.27
4.500% due 01/09/2040 4.875% due 01/03/2049	190 200	171 184	0.01	1.500% due 18/09/2030	\$ 5,560	4,583	0.21	3.500% due 01/12/2052 98		0.00
5.950% due 01/11/2032	3,750	4,031		2.100% due 22/03/2028 2.850% due 03/09/2041	700 1,550	634 1,146	0.03	4.000% due 01/12/2052 - 01/07/2053 20,414	19,310	0.89
Southwestern Electric Power Co.		2.462	0.10	3.400% due 22/03/2041	500	398	0.02	4.500% due 01/07/2052 -		
3.250% due 01/11/2051 Southwestern Public Service Co.	3,200	2,163	0.10	3.700% due 22/03/2061 3.875% due 08/02/2029	261 2,400	200 2,328	0.01	01/07/2053 28,795 5.000% due 01/02/2053 23,660		1.29 1.08
5.150% due 01/06/2052	2,000	1,815	0.08	4.329% due 21/09/2028	600	594	0.03	Uniform Mortgage-Backed Securit	y, TBA	
Spirit Realty LP	100	00	0.00	5.050% due 09/05/2033 VF Corp.	2,000	2,041	0.09	4.000% due 01/01/2054 35,570 6.000% due 01/02/2054 111,500	,	1.55 5.22
4.450% due 15/09/2026 Standard Industries, Inc.	100	98	0.00	2.950% due 23/04/2030	3,500	2,922	0.13	0.000 /0 duc 0 1/02/2034 11 1,500	225,083	10.37
2.250% due 21/11/2026	€ 1,600	1,677	0.08	4.250% due 07/03/2029 VMware LLC	€ 500	532	0.02	U.S. TREASURY OBLIGATIONS		
State Street Corp. 5.751% due 04/11/2026	\$ 2,600	2,642	0.12	4.700% due 15/05/2030	\$ 3,000	2,961	0.14	U.S. Treasury Bonds		
Stryker Corp.	\$ 2,000	2,042	0.12	Warnermedia Holdings, Inc.	4.100	2.754	0.17	1.875% due 15/02/2041 (h) 13,050		0.43
4.850% due 08/12/2028	2,500	2,530	0.12	4.279% due 15/03/2032 5.391% due 15/03/2062	4,100 500	3,754 429	0.17 0.02	2.000% due 15/11/2041 39,500 2.250% due 15/05/2041 28,900		1.32 1.02
Synchrony Financial 2.875% due 28/10/2031	500	401	0.02	Wells Fargo & Co.	2.400			2.375% due 15/02/2042 (h) 58,900	45,217	2.08
4.250% due 15/08/2024	1,000	989	0.05	4.540% due 15/08/2026 Westinghouse Air Brake Techno	3,100	3,069	0.14	3.250% due 15/05/2042 (h) 38,800 3.375% due 15/08/2042 9,700		1.57 0.40
4.375% due 19/03/2024 7.250% due 02/02/2033	650 800		0.03	4.700% due 15/09/2028	2,500	2,474	0.11	3.875% due 15/05/2043 (h) 10,100	9,632	0.44
T-Mobile USA, Inc.				Weyerhaeuser Co.	2 000	2,870	0.12	4.000% due 15/11/2042 27,600 4.750% due 15/11/2043 (i) 33,800		1.24 1.67
2.550% due 15/02/2031 2.625% due 15/02/2029	2,000 1,000	1,724 901	0.08	4.000% due 15/11/2029 6.875% due 15/12/2033	3,000 70	2,870 77	0.13	U.S. Treasury Inflation Protected S		
3.300% due 15/02/2051	900	651	0.03	Wisconsin Electric Power Co.	4.250	4.264	0.05	0.125% due 15/10/2024 1,199 0.125% due 15/02/2051 6,382	,	0.05 0.18
3.600% due 15/11/2060 Tapestry, Inc.	300	219	0.01	4.750% due 30/09/2032 Wisconsin Power & Light Co.	1,250	1,261	0.06	0.250% due 15/01/2025 4,806	4,666	0.22
5.350% due 27/11/2025	€ 2,000	2,256	0.10	4.950% due 01/04/2033	8,249	8,275	0.38	0.625% due 15/07/2032 31,874 1.375% due 15/07/2033 12,562		1.34 0.56
5.375% due 27/11/2027 5.875% due 27/11/2031	1,600 800	1,832	0.08	Wisconsin Public Service Corp.	2.250	1 400	0.07	1.500% due 15/02/2053 4,244		0.18
7.850% due 27/11/2033	\$ 3,500	3,735		2.850% due 01/12/2051 WP Carey, Inc.	2,250	1,490	0.07	U.S. Treasury Notes 0.750% due 30/04/2026 7,400	6,847	0.32
Teachers Insurance & Annuity As 4.270% due 15/05/2047	sociation o 400		ica 0.02	2.450% due 01/02/2032	1,200	976	0.05	3.125% due 31/08/2027 3,250	3,159	0.15
Topaz Solar Farms LLC	400	343	0.02	Xylem, Inc. 2.250% due 30/01/2031	1,080	926	0.04	4.250% due 31/05/2025 (h) 30,800 4.625% due 15/03/2026 310		1.41 0.01
5.750% due 30/09/2039	1,271	1,265	0.06	2.250 /0 due 50/01/2051		546,378		U.S. Treasury STRIPS		0.0 .
Toyota Motor Credit Corp. 3.050% due 22/03/2027	1,300	1,246	0.06	LOAN PARTICIPATIONS AND	_			0.000% due 15/05/2046 (c) 2,200	857 317,504	0.04 14.63
Travel + Leisure Co.				Hilton Domestic Operating Co.		113		Total United States	1,210,249	55.77
5.650% due 01/04/2024	300	300	0.01	7.455% due 08/11/2030	1,200	1,206	0.06		.,= . 0,= 13	
Truist Financial Corp. 1.267% due 02/03/2027	1,900	1,740		MUNICIPAL BONDS & NOTES				VIRGIN ISLANDS (BRITISH) CORPORATE BONDS & NOTES		
4.873% due 26/01/2029 5.122% due 26/01/2034	5,250 2,750	5,176 2,665		California Health Facilities Fina		rity Rev	enue	TSMC Global Ltd.		
U.S. Bancorp	2,730	2,003	0.12	Bonds, Series 2022 4.190% due 01/06/2037	2,100	1,946	0.00	1.250% due 23/04/2026 3,600	3,325	0.15
5.727% due 21/10/2026 5.836% due 12/06/2034	1,800 600	1,813	0.08	University of Michigan Revenue				Total Transferable Securities	\$ 2,410,642	111 08
J.03070 UUE 12/00/2034	000	019	0.03	3.504% due 01/04/2052	1,300	1,075		. Cast Hansierable Securities	÷ 2/110/042	

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 1,300	U.S. Treasury Notes 0.250% due 31/07/2025	\$ (1,326)	\$ 1,300	\$ 1,300	0.06
Total Repurcha	ase Agreeme	ents				\$ (1,326)	\$ 1,300	\$ 1,300	0.06

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Tuno	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
	Туре				
Australia Government 10-Year Bond March Futures	Long	03/2024	357	\$ 812	0.04
Canada Government 10-Year Bond March Futures	Long	03/2024	80	330	0.01
Euro-Bobl March Futures	Short	03/2024	315	(686)	(0.03)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	609	(2,924)	(0.14)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	178	(2,220)	(0.10)
Euro-Schatz March Futures	Long	03/2024	85	63	0.00
Japan Government 10-Year Bond March Futures	Short	03/2024	19	(161)	(0.01)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	465	1,008	0.05
U.S. Treasury 5-Year Note March Futures	Short	03/2024	91	(246)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	562	(1,996)	(0.09)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	938	(4,244)	(0.20)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	145	1,308	0.06
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	208	(1,813)	(0.08)
United Kingdom Long Gilt March Futures	Short	03/2024	131	(896)	(0.04)
				\$ (11,665)	(0.54)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (11,665)	(0.54)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

Reference Entity	Fixed Deal Receive Rate	Maturity Date		otional nount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Ally Financial, Inc.	5.000%	20/12/2027	\$	1,100	\$ 11	0.00
American International Group, Inc.	1.000	20/12/2026	4	900	1	0.00
American International Group, Inc.	1.000	20/12/2027		1,000	1	0.00
AT&T, Inc.	1.000	20/06/2026		2,500	1	0.00
AT&T, Inc.	1.000	20/06/2028		700	0	0.00
British Telecommunications PLC	1.000	20/12/2025	€	100	0	0.00
British Telecommunications PLC	1.000	20/12/2027		300	1	0.00
British Telecommunications PLC	1.000	20/06/2028		3,200	12	0.00
British Telecommunications PLC	1.000	20/12/2028		400	2	0.00
Ford Motor Co.	5.000	20/12/2028	\$	4,200	24	0.01
Ford Motor Credit Co. LLC	5.000	20/06/2027		600	2	0.00
General Electric Co.	1.000	20/06/2024		300	0	0.00
General Electric Co.	1.000	20/12/2024		800	0	0.00
Goldman Sachs Group, Inc.	1.000	20/12/2026		3,000	2	0.00
MetLife, Inc.	1.000	20/06/2028		1,700	2	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	€	1,000	3	0.00
Tesco PLC	1.000	20/06/2028		600	2	0.00
Verizon Communications, Inc.	1.000	20/06/2026	\$	700	1	0.00
Verizon Communications, Inc.	1.000	20/12/2026		2,200	3	0.00
Verizon Communications, Inc.	1.000	20/12/2027		700	1	0.00
Verizon Communications, Inc.	1.000	20/06/2028		6,700	16	0.00
Verizon Communications, Inc.	1.000	20/12/2028		1,700	4	0.00
					\$ 89	0.01

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.750%	15/06/2024	\$ 40,600	\$ (739)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	800	(20)	0.00
Pay	3-Month CAD-Bank Bill	1.000	16/06/2026	CAD 13,800	28	0.00
Pay	3-Month CAD-Bank Bill	1.220	03/03/2025	600	(6)	0.00
Pay	3-Month CAD-Bank Bill	1.235	04/03/2025	1,100	(10)	0.00
Pay	3-Month CAD-Bank Bill	1.275	03/03/2025	600	(6)	0.00
Pay	3-Month CAD-Bank Bill	1.276	03/03/2025	300	(3)	0.00
Pay	3-Month CAD-Bank Bill	1.290	03/03/2025	200	(2)	0.00
Pay	3-Month CAD-Bank Bill	1.500	17/06/2030	500	3	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	43,900	(44)	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	4.000	21/06/2025	181,400	181	0.01
Receive	6-Month EUR-EURIBOR	0.600	15/12/2050	€ 2,300	(24)	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	16,600	(343)	(0.02)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	30,400	445	0.02
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	68,300	768	0.03
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	10,700	62	0.00
Receive	CPURNSA	2.475	16/06/2031	\$ 2,600	4	0.00
					\$ 294	0.01
Total Centra	ally Cleared Financial Derivative Instruments				\$ 383	0.02

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Premiums Appreciation/ Fair % of **Counterparty Reference Entity** Amount(2) Paid/(Received) **Receive Rate** Date (Depreciation) Value **Net Assets** BOA Italy Government International Bond 1.000% 20/12/2026 \$ 2,300 \$ 11 \$ 26 \$ 37 0.00

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 3,865	\$ 2,559	\$ 0	\$ (78)	\$ (78)	0.00
30A	01/2024	691	457	0	(15)	(15)	0.00
	01/2024	£ 21,606	27,356	0	(188)	(188)	(0.01)
	01/2024	\$ 4,624	¥ 682,388	219	0	219	0.01
	01/2024	610	NOK 6,491	29	0	29	0.00
	01/2024	113	SEK 1,182	4	0	4	0.00
3PS	01/2024	€ 231,522	\$ 254,340	0	(1,470)	(1,470)	(0.07)
	01/2024	£ 10,398	13,189	0	(67)	(67)	0.00
	01/2024	¥ 398,600	2,764	0	(65)	(65)	0.00
	01/2024	\$ 1,035	CAD 1,368	3	0	3	0.00
	01/2024	ZAR 32,223	\$ 1,738	0	(22)	(22)	0.00
BRC	01/2024	€ 341,824	375,931	0	(1,751)	(1,751)	(0.08)
	01/2024	\$ 1,272	£ 1,004	8	0	8	0.00
CBK	01/2024	BRL 31,624	\$ 6,495	0	(15)	(15)	0.00
	01/2024	€ 4,276	4,612	0	(113)	(113)	(0.01)
	01/2024	\$ 1,076	CAD 1,455	28	0	28	0.00
	01/2024	147	NOK 1,570	8	0	8	0.00
	02/2024	BRL 5,349	\$ 1,043	0	(57)	(57)	0.00
	04/2024	\$ 6,495	BRL 31,945	27	0	27	0.00
GLM	01/2024	CAD 29,892	\$ 21,996	0	(676)	(676)	(0.03)
	01/2024	\$ 6,406	BRL 31,643	108	0	108	0.01
	01/2024	2,226	¥ 327,303	97	0	97	0.00
	02/2024	2	BRL 9	0	0	0	0.00
MBC	01/2024	AUD 1,813	\$ 1,202	0	(35)	(35)	0.00
	01/2024	€ 8,609	9,293	0	(219)	(219)	(0.01)
	01/2024	£ 175	223	0	` O	, O	0.00
	01/2024	ZAR 30,846	1.614	0	(71)	(71)	0.00
ЛΥΙ	01/2024	£ 69	. 88	0	, O	0	0.00
	01/2024	SEK 23,761	2,389	31	0	31	0.00
	01/2024	\$ 20	CHF 17	0	0	0	0.00
	01/2024	2,506	€ 2,256	0	(14)	(14)	0.00
	01/2024	2.770	£ 2,169	0	(5)	(5)	0.00
	01/2024	1,758	¥ 259,216	82	0	82	0.00
RYL	01/2024	CHF 4,560	\$ 5.299	0	(121)	(121)	(0.01)
SCX	01/2024	SEK 13,502	1,300	Ö	(40)	(40)	0.00
JAG	01/2024	AUD 1.728	1.147	Ö	(33)	(33)	0.00
-	01/2024	£ 59,300	75.043	Ö	(555)	(555)	(0.03)
	01/2024	\$ 3,384	NOK 36.105	171	0	171	0.01
		-,		\$ 815	\$ (5,610)	\$ (4,795)	(0.22)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to Received	realised reciation	Unrealised (Depreciation)	Appr	nrealised eciation/ reciation)	% of Net Assets
BPS	01/2024	CHF	87	\$	102	\$ 0	\$ (1)	\$	(1)	0.00
	01/2024	\$	116	CHF	99	2	0		2	0.00
BRC	01/2024	CHF	90	\$	104	0	(3)		(3)	0.00
	01/2024	\$	10,141	CHF	8,845	374	0		374	0.02
CBK	01/2024	CHF	358	\$	414	0	(11)		(11)	0.00
	01/2024	\$	230	CHF	200	8	0		8	0.00
GLM	01/2024	CHF	236	\$	270	0	(10)		(10)	0.00
	01/2024	\$	70,687	CHF	61,946	2,951	0		2,951	0.14
MYI	01/2024	CHF	281	\$	323	0	(12)		(12)	0.00
	01/2024	\$	71,049	CHF	62,020	2,679	0		2,679	0.12
SCX	01/2024	CHF	138	\$	164	1	(1)		0	0.00
UAG	01/2024	\$	63,468	CHF	55,381	 2,367	`O´		2,367	0.11
						\$ 8,382	\$ (38)	\$	8,344	0.39

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	€ 7,091 \$ 298.936	\$ 7,783 € 271.895	\$ 17 1,481	\$ (70) 0	\$ (53) 1.481	(0.01) 0.07
BRC	01/2024	281,817	256,249	1,313	Ö	1,313	0.06
CBK	01/2024 01/2024	€ 2,482 \$ 513	\$ 2,734 € 469	4 5	(12) 0	(8) 5	0.00 0.00
MBC	01/2024 01/2024	€ 2,404 \$ 152	\$ 2,627 € 140	0	(30)	(30)	0.00 0.00
UAG	01/2024	281,865	256,249	1,266	Ō	1,266	0.06
				\$ 4,088	\$ (112)	\$ 3,976	0.18

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and E Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 793	\$ 1,003	\$ 0	\$ (8)	\$ (8)	0.00
	01/2024	\$ 12,601	£ 9,947	80	0	80	0.00
BPS	01/2024	£ 4	\$ 5	0	0	0	0.00
	01/2024	\$ 10,038	£ 7,914	51	0	51	0.00
CBK	01/2024	£ 1,758	\$ 2,234	0	(8)	(8)	0.00
	01/2024	\$ 48	£ 38	1	0	1	0.00
GLM	01/2024	2,522	1,979	2	0	2	0.00
MBC	01/2024	£ 2,167	\$ 2,759	0	(4)	(4)	0.00
	01/2024	\$ 67,355	£ 53,473	815	0	815	0.04
MYI	01/2024	£ 551	\$ 704	1	0	1	0.00
	01/2024	\$ 67,160	£ 53,371	880	0	880	0.04
RYL	01/2024	64,362	50,849	462	0	462	0.02
SCX	01/2024	72,609	57,404	572	0	572	0.03
UAG	01/2024	£ 48	\$ 60	0	(1)	(1)	0.00
	01/2024	\$ 80,292	£ 63,441	586	0	586	0.03
				\$ 3,450	\$ (21)	\$ 3,429	0.16

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation and Administrative SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 120,378	SEK 1,255,579	\$ 4,240	\$ 0	\$ 4,240	0.19
BRC	01/2024	513	5,257	9	0	9	0.00
CBK	01/2024	SEK 1,370	\$ 131	0	(5)	(5)	0.00
	01/2024	\$ 31,588	SEK 328,483	1,039	(25)	1,014	0.05
GLM	01/2024	SEK 7,276	\$ 697	0	(25)	(25)	0.00
	01/2024	\$ 2,434	SEK 24,916	39	0	39	0.00
MBC	01/2024	2,534	25,712	30	(12)	18	0.00
SCX	01/2024	140,199	1,456,102	4,322	0	4,322	0.20
UAG	01/2024	141,726	1,462,553	3,437	(2)	3,435	0.16
				\$ 13,116	\$ (69)	\$ 13,047	0.60
Total OTC Financial D	Perivative Instruments					\$ 24,038	1.11
Total Investments						\$ 2,424,698	111.73
Other Current Assets	& Liabilities					\$ (254,491)	(11.73)
Net Assets						\$ 2,170,207	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Zero coupon security.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.87%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
AT&T, Inc.	4.850%	25/05/2047	23/09/2021	\$ 1,322	\$ 1,058	0.05
Brookfield Property Finance ULC	7.125	13/02/2028	09/02/2023	820	821	0.04
Citigroup, Inc.	2.572	03/06/2031	29/12/2021	8,152	6,923	0.32
Citigroup, Inc.	6.075	25/01/2026	18/01/2022	2,000	1,989	0.09
Deutsche Bank AG	1.447	01/04/2025	23/09/2021	2,001	1,976	0.09
Deutsche Bank AG	2.129	24/11/2026	29/11/2023	368	375	0.02
Oracle Corp.	3.950	25/03/2051	22/03/2021	300	235	0.01
				\$ 14,963	\$ 13,377	0.62

- (h) Securities with an aggregate fair value of \$106,702 (31 December 2022: \$74,895) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (i) Security with an aggregate fair value of \$36,266 (31 December 2022: \$22,792) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$25,394 (31 December 2022: \$28,652) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$560 (31 December 2022: \$1,380) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 2,410,642	\$ 0	\$ 2,410,642
Repurchase Agreements	0	1,300	0	1,300
Financial Derivative Instruments(3)	(5,681)	18,437	0	12,756
Totals	\$ (5,681)	\$ 2,430,379	\$ 0	\$ 2,424,698

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,489,771	\$ 0	\$ 1,489,771
Repurchase Agreements	0	15,240	0	15,240
Financial Derivative Instruments(3)	3,729	11,595	0	15,324
Securities Sold Short	0	(5,887)	0	(5,887)
Totals	\$ 3,729	\$ 1,510,719	\$ 0	\$ 1,514,448

 $^{^{\}mbox{\scriptsize (1)}}$ See Note 3 in the Notes to Financial Statements for additional information.

(3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.350%	29/12/2023	02/01/2024	\$ (2,190)	\$ (2,191)	(0.10)
BPS	4.300	22/11/2023	TBD ⁽¹⁾	(614)	(617)	(0.03)
BRC	5.500	14/12/2023	04/01/2024	(30,646)	(30,730)	(1.42)
JML	1.000	14/11/2023	TBD ⁽¹⁾	£ (998)	(1,274)	(0.06)
	4.100	14/11/2023	TBD ⁽¹⁾	(377)	(481)	(0.02)
MBC	3.400	15/08/2023	TBD ⁽¹⁾	€ (342)	(382)	(0.02)
SCX	5.750	28/12/2023	04/01/2024	\$ (72,311)	(72,357)	(3.33)
Total Reverse Repurchase Agreements					\$ (108,032)	(4.98)

⁽¹⁾ Open maturity reverse repurchase agreement.

⁽²⁾ Refer to the Schedule of Investments for additional information.

Schedule of Investments Global Investment Grade Credit ESG Fund (Cont.)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BPG	(0.500)%	28/12/2023	02/01/2024	\$ (36,863)	\$ (36,861)	(1.70)
Total Sale-Buyback Financing Transactions					\$ (36,861)	(1.70)

⁽¹⁾ Payable for sale-buyback transactions includes \$1 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

As at 31-Dec-2023				As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾		
AZD	\$ (78)	\$ 0	\$ (78)	\$ N/A	\$ N/A	\$ N/A		
BOA	4,398	(5,630)	(1,232)	631	(740)	(109)		
BPS	(141)	0	(141)	1	0	1		
BRC	(50)	560	510	524	(240)	284		
CBK	874	(1,340)	(466)	7,658	(7,770)	(112)		
GLM	2,486	(2,440)	46	N/A	N/A	N/A		
JPM	N/A	N/A	N/A	(244)	0	(244)		
MBC	476	(570)	(94)	(1,588)	1,380	(208)		
MYI	3,642	(4,170)	(528)	312	(100)	212		
RYL	341	(570)	(229)	N/A	N/A	N/A		
SCX	4,854	(6,830)	(1,976)	4,744	(4,520)	224		
UAG	7,236	(5,610)	1,626	1,133	(520)	613		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.95	81.73
Transferable securities dealt in on another regulated market*	26.04	26.66
Other transferable securities	0.09	0.36
Repurchase agreements	0.06	1.11
Financial derivative instruments dealt in on a regulated market	(0.54)	0.46
Centrally cleared financial derivative instruments	0.02	(0.30)
OTC financial derivative instruments	1.11	0.96
Securities sold short	N/A	(0.43)
Reverse repurchase agreements	(4.98)	(5.54)
Sale-buyback financing transactions	(1.70)	(5.54)

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.45	0.41
Austria	0.37	0.22
Belgium	1.46	0.65
Brazil	0.03	0.02
Canada	2.31	1.75
Cayman Islands	0.09	0.27
Chile	0.32	0.44
Colombia	N/A	0.09
Cyprus	N/A	0.08
Czech Republic	0.21	N/A
Denmark	1.29	0.79
Finland	0.60	0.63
France	6.61	5.16
Germany	2.66	2.94
Guernsey, Channel Islands	0.23	0.32
Hong Kong	0.36	0.01
India	0.39	0.96
Indonesia	0.03	N/A
Ireland	1.04	1.40
Italy	1.62	1.33
Japan	3.84	3.85
Jersey, Channel Islands	0.05	0.09
Luxembourg	0.85	1.23
Mauritius	0.21	0.18
Mexico	0.37	0.32
Multinational	0.32	0.63

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Netherlands	8.70	7.21
New Zealand	0.03	N/A
Norway	0.28	0.16
Peru	0.08	0.11
Poland	0.07	N/A
Romania	0.31	0.29
Serbia	0.08	0.13
Singapore	0.32	0.35
South Africa	N/A	0.02
South Korea	1.95	1.02
Spain	1.82	1.34
Supranational	3.75	2.90
Sweden	0.52	0.70
Switzerland	1.44	0.63
United Arab Emirates	0.20	N/A
United Kingdom	9.90	8.14
United States	55.77	55.93
Virgin Islands (British)	0.15	0.24
Short-Term Instruments	N/A	5.81
Repurchase Agreements	0.06	1.11
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.54)	0.46
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.02)
Interest Rate Swaps	0.01	(0.28)
OTC Financial Derivative Instruments		
Written Options		
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.22)	(0.50)
Hedged Forward Foreign Currency Contracts	1.33	1.46
Securities Sold Short	N/A	(0.43)
Other Current Assets & Liabilities	(11.73)	(10.55)
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION 0.550% due 01/03/2039 (d)	PAR (000S) € 3,005 S		% OF NET ASSETS 0.28	DESCRIPTION ITALY	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
AUSTRALIA				1.850% due 25/07/2027 (d)	14,175	16,562	1.41	ASSET-BACKED SECURITIES			
SOVEREIGN ISSUES				Total France	-	78,175 86,227		Marzio Finance SRL	2 220 ¢	2 402	0.21
Australia Government Interna 0.750% due 21/11/2027	ational Bond AUD 13,315 \$	0 000	0.76		-	00,227	7.52	4.955% due 28/02/2048	2,239 \$	2,483	0.21
3.000% due 20/09/2025	6,440	4,521		GERMANY ASSET-BACKED SECURITIES				4.865% due 28/07/2034	3,011 _	3,341	0.29
Total Australia	_	13,504	1.15	Retail Automotive CP Germany	UG				_	5,824	0.50
CANADA				4.553% due 21/07/2034	2,775	3,071	0.26	CORPORATE BONDS & NOTE	S		
SOVEREIGN ISSUES				CORPORATE BONDS & NOTES				UniCredit SpA 3.375% due 31/01/2027	4,100	4,586	0.39
Canadian Government Real R 4.250% due 01/12/2026 (d)		2,228	0.19	Kreditanstalt fuer Wiederaufbar 3.125% due 10/10/2028	26,000 _	29,663	2.52	SOVEREIGN ISSUES	_	,,eee	
CAYMAN ISLANDS				SOVEREIGN ISSUES				Italy Buoni Poliennali Del Teso 0.400% due	ro		
ASSET-BACKED SECURITIES				Republic of Germany 0.100% due 15/04/2026 (d)	21,232	23,068	1.96	15/05/2030 (d) 0.650% due	3,598	3,715	0.31
Atlas Senior Loan Fund Ltd. 6.805% due 16/01/2030	\$ 1,075	1,074	0.09	Total Germany	21,232	55,802		15/05/2026 (d)	3,783	4,116	0.35
Carlyle Global Market Strateg 6.755% due 15/10/2030	gies CLO Ltd. 1,093	1,094	0.00	IRELAND				1.400% due 26/05/2025 (d)	40,928	44,501	3.78
Sound Point CLO Ltd.	1,095	1,094	0.09	ASSET-BACKED SECURITIES				1.500% due 15/05/2029 (d)	33,001		3.11
6.605% due 15/04/2029	993 _		0.09	Adagio CLO DAC	2.000	2 277	0.20	2.350% due	•	•	
Total Cayman Islands	_	3,161	0.27	4.882% due 10/10/2031 Ares European CLO DAC	3,000	3,277	0.28	15/09/2024 (d) 2.400% due	57,364	63,520	5.40
DENMARK				4.575% due 15/04/2030 4.745% due 15/10/2031	5,464	5,989		15/05/2039 (d)	11,351	13,006	1.10
CORPORATE BONDS & NOTE	ES			4.843% due 20/04/2032	4,145 2,000	4,536 2,175		Total Italy	_	165,415 175,825	
Jyske Realkredit A/S 0.500% due 01/10/2053	DKK 369	40	0.00	Aurium CLO DAC 4.966% due 23/03/2032	1,700	1,863	0.16	•	_	173,023	14.34
1.000% due 01/10/2050 1.000% due 01/10/2053	18 2,746		0.00	Bain Capital Euro CLO DAC	1,700	1,005	0.10	JAPAN SOVEREIGN ISSUES			
1.500% due 01/10/2050	490	58	0.00	4.773% due 20/04/2032 Barings Euro CLO DAC	293	321	0.03	Japan Government Internation	nal Rond		
1.500% due 01/10/2053 2.500% due 01/10/2047	15,133 3	1,727 0	0.15	4.918% due 27/07/2031	1,499	1,637	0.14	0.100% due			
Nordea Kredit Realkreditaktio		1 222	0.10	Cairn CLO DAC 4.745% due 15/10/2031	1,699	1,846	0.16	10/09/2024 (d) ¥ 0.100% due	595,650	4,291	0.36
0.500% due 01/10/2043 1.000% due 01/10/2050	10,231 1		0.00	Carlyle Euro CLO DAC	,	·		10/03/2025 (d) 0.100% due	,402,905	10,200	0.87
2.500% due 01/10/2047 Nykredit Realkredit A/S	13	2	0.00	4.665% due 15/01/2031 Citizen Irish Auto Receivables Ti	793	868	0.07	10/03/2026 (d)	2,917,121	21,509	1.83
0.500% due 01/10/2053	2,958		0.03	4.623% due 15/12/2032	2,691	2,985	0.25		2,694,714	20,089	1.71
1.000% due 01/01/2024 1.000% due 01/10/2050	12,900 0	1,912 0	0.16	Fidelity Grand Harbour CLO DAG 5.125% due 15/03/2032	3,480	3.831	0.33	0.100% due 10/03/2029 (d)	2,554,639	19,090	1.62
1.000% due 01/10/2053 1.500% due 01/10/2050	0		0.00	Harvest CLO DAC	,	4 745	0.15	Total Japan		75,179	6.39
1.500% due 01/10/2053	83,150	9,886	0.84	4.815% due 15/01/2032 4.872% due 18/11/2030	1,600 1,707	1,745 1,869		LUXEMBOURG			
2.000% due 01/10/2053 2.500% due 01/10/2047	8,595 2	1,052 0	0.09	Madison Park Euro Funding DAG		2 567	0.20	ASSET-BACKED SECURITIES			
3.000% due 01/10/2053 3.500% due 01/10/2053	49,467 3.172	6,887 455	0.59	4.696% due 25/10/2030 Man GLG Euro CLO DAC	3,277	3,567	0.30	Bavarian Sky S.A.	2.400	2.427	0.20
5.000% due 01/10/2053	7,141	1,062		5.779% due 15/10/2036	2,100	2,325	0.20	4.309% due 20/11/2031 € Compartment VCL	3,100	3,427	0.29
Realkredit Danmark A/S 1.000% due 01/01/2024	31,600	4,683	0.40	Palmer Square European Loan F 0.000% due 15/05/2033	2,000	2,204	0.19	4.273% due 21/08/2029	2,609	2,884	0.25
1.000% due 01/10/2050	7,343	852	0.07	5.015% due 15/10/2031 5.589% due 15/01/2033	5,312 5,900	5,802 6,551		Driver UK Multi-Compartment 5.847% due 25/04/2031 £	S.A. 3,100	3,959	0.34
1.000% due 01/10/2053 1.500% due 01/10/2050	6,212 16,175	712 1,899		Palmerston Park CLO DAC				Pony S.A. Compartment Germ	an Auto Loa	ans	
1.500% due 01/10/2053	0	. 0	0.00	4.625% due 18/04/2030 St. Paul's CLO DAC	797	877	0.07	4.502% due 14/11/2032 € SC Germany S.A. Compartmen	3,300	3,656	0.31
2.500% due 01/04/2047 3.000% due 01/10/2053	26,557 _	3,692		4.786% due 25/04/2030	4,968	5,432		4.578% due 15/09/2037	2,900		0.27
Total Denmark	_	36,768	3.12		-	59,700	5.07		_	17,143	1.46
FRANCE				LOAN PARTICIPATIONS AND A	SSIGNME	NTS		NON-AGENCY MORTGAGE-B	ACKED SEC	CURITIES	
ASSET-BACKED SECURITIES				Delos Aircraft DAC 7.348% due 31/10/2027	\$ 40	40	0.00	Miravet SARL 4.806% due 26/05/2065	1,871	2,050	0.17
FCT CA Leasing 4.736% due 26/02/2042	€ 3,166	3,509	0.30				0.00	Total Luxembourg	1,071	19,193	
Ginkgo Personal Loans	G 5,100	3,303	0.50	NON-AGENCY MORTGAGE-BA Dilosk RMBS DAC	CKED SEC	.UKITIES		NETHERLANDS	_		
4.666% due 23/09/2044	4,100 _	4,543		4.956% due 20/10/2062	€ 2,446	2,714	0.23	NON-AGENCY MORTGAGE-B	ACKED SEC	URITIES	
	-	8,052	0.00	European Loan Conduit DAC 4.994% due 17/02/2030	1,242	1,354	0.12	Dutch Property Finance BV			
SOVEREIGN ISSUES	le :			Glenbeigh Issuer DAC				4.852% due 28/04/2064 Eurosail BV	1,801	1,995	0.17
France Government Internation 0.100% due 01/03/2025 (d)(f)	onal Bond 10,239	11,149	0.95	4.666% due 24/06/2050 Primrose Residential DAC	4,615	5,095	0.43	5.485% due 17/10/2040	96 _	106	0.01
0.100% due 01/03/2026 (d) 0.100% due 01/03/2028 (d)	4,016 14,451	4,394 15,758	0.37	4.626% due 24/03/2061	3,067	3,378	0.29	Total Netherlands	_	2,101	0.18
0.100% due 01/03/2029 (d)	596	654	0.06	Shamrock Residential DAC 5.126% due 24/02/2071	2,762	3,046	0.26	NEW ZEALAND			
0.100% due 25/07/2031 (d) 0.100% due 25/07/2036 (d)	8,162 244		0.02		.,. 52	15,587		SOVEREIGN ISSUES			
0.100% due 25/07/2038 (d) 0.250% due 25/07/2024 (d)	232 15,484		0.02	Total Ireland	_	75,327	6.40	New Zealand Government Into 2.000% due 20/09/2025 NZD	ernational B 10,475	6,611	0.56
5.230 /0 dac 23/0//2027 (u)	15,707	10,002	1.77					, Ed. Ed. Ed. Ed. 14ED	. 5, 5	5,511	2.00

DESCRIPTION		PAR (000S)		FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.000% due 20/09/2030 Ni Total New Zealand	ZD 1	,301		859 7,470	0.07		2,753 \$	3,485	0.30	6.238% due 20/10/2072 6.246% due 20/08/2068 6.338% due 20/03/2073	\$ 5,021 5 1,043 5,692	1,023 5,613	0.42 0.09 0.48
PERU SOVEREIGN ISSUES						London Wall Mortgage Capital I 6.020% due 15/05/2052 Mortimer BTL PLC	790	1,002	0.09	6.438% due 20/05/2073 Uniform Mortgage-Back 4.500% due 01/08/2052	3,255 ced Security 993	3,272 964	0.28
Peru Government Internationa 5.940% due 12/02/2029 Pl	ı l Bon EN	i d 700		189	0.02	5.920% due 23/06/2053 Polaris PLC	2,637	3,342	0.28	4.300% due 01/08/2032 Uniform Mortgage-Back 4.000% due 01/02/2054			2.45
SLOVENIA CORPORATE BONDS & NOTE	c					5.995% due 23/10/2059 Precise Mortgage Funding PLC 6.126% due 16/10/2056	2,186 199	2,773	0.24	4.500% due 01/02/2054 6.000% due 01/02/2054 6.500% due 01/02/2054	56,300 26,900 18,500	54,613 27,315 18,957	4.63 2.32 1.61
Nova Ljubljanska Banka d.d. 3.400% due 05/02/2030	.€	600		575	0.05	6.420% due 12/12/2055 RMAC PLC	813	1,037	0.09			154,897	13.15
SPAIN SPAIN		000		3,3	0.03	0.000% due 15/02/2047 RMAC Securities PLC	3,000	3,837	0.33	U.S. TREASURY OBLIGATION P		curities (d)	
ASSET-BACKED SECURITIES						5.489% due 12/06/2044 Rochester Financing PLC	1,388	1,709	0.15	0.125% due 15/10/2024 (f)	57,322	56,077	4.76
Autonoria Spain 4.576% due 30/09/2041	2	2,600	2	2,881	0.25	5.920% due 18/12/2044 Stratton BTL Mortgage Funding	2,618 PLC	3,313	0.28	0.125% due 15/04/2025 (g)	55,472	53,497	4.54
BBVA Consumer Auto 0.270% due 20/07/2031		155			0.01	5.951% due 20/01/2054 Stratton Mortgage Funding PLC	3,501	4,450	0.38	0.125% due 15/10/2025 (f) 0.125% due	53,123	51,089	4.34
SOVEREIGN ISSUES				5,049	0.20	5.920% due 12/12/2043 6.120% due 12/03/2052	5,602 687	7,092 876	0.60 0.07	15/04/2026 (g) 0.125% due	54,003	51,411	4.37
Spain Government Internation 0.700% due 30/11/2033 (d)			,	1,813	0.41	Towd Point Mortgage Funding I 6.570% due 20/05/2045	2,792	3,564	0.30	15/07/2026 (f) 0.125% due	72,259	68,865	5.85
Total Spain	4	1,503		7,862		6.571% due 20/07/2045 Tower Bridge Funding PLC	1,925	2,461	0.21	15/10/2026 (f) 0.125% due 15/04/2027 0.125% due 15/01/2030	71,160 22,775 2,272	67,588 21,406 2,060	5.74 1.82 0.18
SUPRANATIONAL						0.000% due 20/01/2066 (a) 5.940% due 20/12/2063	2,100 789	2,682 1,001	0.23	0.125% due 15/07/2030 0.125% due 15/07/2031	6,360 4,913	5,749 4,371	0.49 0.37
SOVEREIGN ISSUES European Union						6.000% due 20/11/2063 6.721% due 20/10/2064	3,351 4,374	4,262 5,609	0.36 0.48	0.125% due 15/01/2032 0.125% due 15/02/2051	1,665 355	1,463 220	0.12 0.02
3.125% due 05/12/2028 SWEDEN	4	1,000		4,555	0.39	Tudor Rose Mortgages 5.820% due 20/06/2048 Twin Bridges PLC	1,194	1,514	0.13	0.250% due 15/01/2025 (f) 0.250% due 15/02/2050	73,654 479	71,498 313	6.07 0.03
SOVEREIGN ISSUES		D d				5.880% due 12/09/2055 6.470% due 12/12/2054	2,246 2,101		0.24 0.23	0.375% due 15/07/2025 (f)	58,643	56,824	4.83
Sweden Government Internation.125% due 01/06/2026 Sol.125% due 01/12/2027	EK 50			1,922 523	0.42		_	87,002	7.39	0.375% due 15/01/2027 (f) 0.375% due 15/07/2027	70,181 48,424	66,709 46,026	5.67 3.91
1.000% due 01/06/2025 Total Sweden		5,222			0.55	SOVEREIGN ISSUES United Kingdom Gilt	24.077	20.050		0.500% due 15/01/2028 (f)	108,020	102,247	8.69
SWITZERLAND						0.125% due 22/03/2024 (d) 0.125% due 22/03/2026 (d)	31,077 206		0.02	0.625% due 15/01/2026 (f) 0.625% due 15/07/2032	66,595 7,307	64,265 6,680	5.46 0.57
CORPORATE BONDS & NOTE: Credit Suisse AG	S					1.250% due 22/11/2027 (d) 1.625% due 22/10/2028	60,639 13,300 _	81,572 15,702 136,798	1.33	0.750% due 15/07/2028 0.750% due 15/02/2045	30,766 1,960	29,453 1,534	2.50 0.13
5.779% due 02/02/2024 UBS Group AG	\$ 1	,650	1	1,649	0.14	Total United Kingdom	_	223,800		0.875% due 15/01/2029 (f)	54,101	51,795	4.40
4.965% due 16/01/2026 6.537% due 12/08/2033	€ \$	600 750			0.05 0.07	UNITED STATES				0.875% due 15/02/2047 1.375% due 15/07/2033	765 6,686	603 6,487	0.05
Total Switzerland			3		0.26	ASSET-BACKED SECURITIES Aegis Asset-Backed Securities T	rust Mort	gage Pass	-	1.375% due 15/02/2044 1.625% due 15/10/2027 (f)	1,188 64,396	1,063 63,926	0.09 5.43
UNITED KINGDOM NON-AGENCY MORTGAGE-B	ACVE	D CE	CHDI	ITIEC		Through Certificates 6.370% due 25/10/2034 \$	312	316	0.03	2.125% due 15/02/2041	843	867 954,086	0.07
Alba PLC			CUK		0.00	Renaissance Home Equity Loan 6.410% due 25/05/2034	Trust 1,868	1,665	0.14	Total United States		1,112,470	94.50
5.509% due 17/03/2039 Atlas Funding PLC 6.120% due 25/07/2058	£	747	-		0.08	Structured Asset Investment Log 6.420% due 25/10/2033	an Trust 734 _	724	0.06	SHORT-TERM INSTRU	MENTS		
Avon Finance PLC 0.000% due 28/12/2049		3,020			0.32		_	2,705	0.23	AT+T, Inc. 5.700% due			
Canada Square Funding PLC 6.000% due 17/06/2058		,483		1,882		CORPORATE BONDS & NOTES Sabine Pass Liquefaction LLC				19/03/2024	3,800	3,752	0.32
6.070% due 17/01/2059 6.170% due 17/06/2058	3	3,467 1,312	7	1,394		5.750% due 15/05/2024	100 _		0.01	HUNGARY TREASURY E	BILLS		
Canterbury Finance PLC 6.046% due 16/05/2058		2,525		3,213		NON-AGENCY MORTGAGE-BA Structured Asset Mortgage Inve	estments T	Γrust	0.02		JF 929,000 _. nts	2,683 6,435	0.23 0.55
Eurosail PLC 4.108% due 13/03/2045	€	467			0.04	5.950% due 19/04/2035 5.970% due 19/07/2035 WaMu Mortgage Pass-Through	229 44 Certificate	216 40	0.02	Total Transferable Securi	ities	\$ 1,923,658	163.42
4.219% due 10/06/2044 4.219% due 10/09/2044 5.489% due 13/03/2045	£	449 719 580		789	0.04 0.07 0.06	6.050% due 25/07/2045 6.110% due 25/07/2045	381 73 _	357 69	0.03 0.01	INVESTMENT FUNDS	SHARES		
Friary PLC 0.000% due 21/10/2071		2,300	2		0.25		_	682	0.06	COLLECTIVE INVESTME PIMCO Select Funds plc		ES	
Great Hall Mortgages PLC 5.469% due 18/03/2039		9			0.00	U.S. GOVERNMENT AGENCIES Ginnie Mae				PIMCO US Dollar Short -Term Floating NAV	rt	50-	0.01
5.489% due 18/06/2038 Jupiter Mortgage PLC		180			0.02	6.137% due 20/08/2066 6.138% due 20/08/2072 -	106		0.01	Fund (e) Total Investment Funds	50,773	506 \$ 506	0.04 0.04
6.021% due 20/07/2060	2	2,375	3	3,028	0.26	20/04/2073	9,303	9,233	0.78	- Can measure i unus		, 300	0.04

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised Bv	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
						(
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,889	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,947)	\$ 2,889	\$ 2,890	0.25
Total Repurch	ase Agreeme	ents				\$ (2,947)	\$ 2,889	\$ 2,890	0.25

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	438	\$ (378)	(0.03)
3-Month Euribor September Futures	Long	09/2026	438	297	0.02
Australia Government 10-Year Bond March Futures	Short	03/2024	16	(37)	0.00
Euro-Bobl March Futures	Short	03/2024	182	(389)	(0.03)
Euro-BTP Italy Government Bond March Futures	Short	03/2024	304	(931)	(0.08)
Euro-Bund 1Ó-Year Bond March Futures	Short	03/2024	491	(2,040)	(0.17)
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	29	(367)	(0.03)
Euro-OAT France Government 10-Year Bond March Futures	Short	03/2024	15	(62)	(0.01)
Euro-Schatz March Futures	Short	03/2024	1,032	(650)	(0.06)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	148	(146)	(0.01)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	1,374	(3,364)	(0.29)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	377	1,446	0.12
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	271	(1,561)	(0.13)
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	183	1,040	0.09
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	217	(2,754)	(0.23)
United Kingdom Long Ğilt March Futures	Long	03/2024	12	107	0.01
				\$ (9,789)	(0.83)

WRITTEN OPTIONS

FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS							
Description	Exercise Price	Expiration Date	# of Contracts	Premium	,	Fair Value	% of Net Assets
Call - EUREX Euro-Bund February 2024 Futures Call - ICE Euribor April 2024 Futures	€ 137.000 96.750	26/01/2024 12/04/2024	51 420	\$ (37) (284)	\$	(79) (285)	(0.01) (0.02)
·						(364)	(0.03)

Total Financial Derivative Instruments Dealt in on a Regulated Market

\$ (10,153) (0.86)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive(1)	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 23,300	\$ (1,697)	(0.14)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	34,900	549	0.05
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 1,952,000	(11)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 8,700	1,693	0.14
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	43,000	(2,448)	(0.21)
Receive(1)	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	13,500	780	0.07
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	44,400	(966)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	2,700	(45)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	7,300	(78)	(0.01)
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.900	22/03/2026	23,700	40	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	68,000	(621)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	4.868	22/12/2025	23,700	(247)	(0.02)
Receive ⁽¹⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 41,660	(5,042)	(0.43)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	148,920	9,334	0.79
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	20/03/2044	1,400	(192)	(0.02)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	16,400	656	0.06
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	54,500	(962)	(80.0)
Pay	CPTFEMU	1.355	15/02/2050	1,200	(54)	0.00
Pay	CPTFEMU	1.375	15/02/2040	1,600	(151)	(0.01)
Pay	CPTFEMU	1.946	15/03/2048	800	(134)	(0.01)
Pay	CPTFEMU	2.356	15/11/2033	4,200	103	0.01
Receive	CPTFEMU	2.359	15/08/2030	1,500	36	0.00

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	CPTFEMU	2.363%	15/11/2033	€ 2,300	\$ 54	0.00
Pay	CPTFEMU	2.390	15/11/2033	2,400	62	0.01
Pay	CPTFEMU	2.488	15/05/2037	2,290	(72)	(0.01)
Receive	CPTFEMU	2.548	15/11/2053	700	(22)	0.00
Pay	CPTFEMU	2.580	15/03/2052	1,400	(57)	0.00
Pay	CPTFEMU	2.590	15/12/2052	1,700	57	0.00
Receive	CPTFEMU	2.620	15/11/2053	1,500	(91)	(0.01)
Pay	CPTFEMU	2.700	15/04/2053	5,500	500	0.04
Pay	CPTFEMU	2.763	15/09/2053	2,400	255	0.02
Receive	CPTFEMU	2.975	15/08/2027	19,700	(153)	(0.01)
Receive	CPTFEMU	3.000	15/05/2027	5,400	44	0.00
Receive	CPTFEMU	3.130	15/05/2027	100	1	0.00
Pay	CPTFEMU	3.520	15/09/2024	5,200	(21)	0.00
Pay	CPTFEMU	3.720	15/09/2024	3,300	0	0.00
Pay	CPTFEMU	3.850	15/09/2024	7,700	6	0.00
Receive	CPURNSA	1.794	24/08/2027	\$ 6,700	177	0.01
Receive	CPURNSA	1.798	25/08/2027	3,400	90	0.01
Pay	CPURNSA	1.883	20/11/2029	7,400	(197)	(0.02)
Receive	CPURNSA	1.890	27/08/2027	6,500	173	0.01
Pay	CPURNSA	1.954	03/06/2029	4,700	(128)	(0.01)
Pay	CPURNSA	1.998	25/07/2029	4,300	(119)	(0.01)
Receive	CPURNSA	2.311	24/02/2031	6,600	185	0.02
Pay	CPURNSA	2.335	05/02/2028	6,110	(187)	(0.02)
Pay	CPURNSA	2.353	09/05/2028	960	(29)	0.00
Pay	CPURNSA	2.364	10/05/2028	7,960	(243)	(0.02)
Pay	CPURNSA	2.379	09/07/2028	1,900	(59)	(0.01)
Receive	CPURNSA	2.373	05/03/2026	400	11	0.00
Pay	CPURNSA	2.419	24/08/2024	17,800	(9)	0.00
Pay	CPURNSA	2.560	12/09/2024	4,400	7	0.00
Pay	CPURNSA	2.565	12/09/2024	4,200	7	0.00
Receive	CPURNSA	2.690	01/06/2026	1,300	37	0.00
Receive	CPURNSA	2.703	25/05/2026	2,450	70	0.01
Receive	CPURNSA	2.768	13/05/2026	3,500	102	0.01
Receive	CPURNSA	2.708	14/05/2026	1,600	47	0.00
	FRCPXTOB	1.280	15/11/2034	€ 1,700	(138)	(0.01)
Pay Pay	FRCPXTOB	1.410	15/11/2034	2,000	(152)	(0.01)
Pay	UKRPI	3.330	15/01/2025	£ 400	(51)	0.00
	UKRPI	3.346	15/05/2030	550	(31)	0.00
Pay	UKRPI	3.346	15/09/2024	2,500	(338)	(0.03)
Pay	UKMI	3.630	13/03/2024	2,300	. ,	· , ,
					\$ 323	0.03
Total Cent	trally Cleared Financial Derivative Instruments				\$ 323	0.03

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INFLATION-C	APPED OPTIONS							
Counterparty		nitial ndex	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM JPM	Cap - OTC CPURNSA \$ 2	233.916	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0 Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0	22/06/2035 22/04/2024	1,500 1,000	\$ (68) (7)	\$ (55) 0	0.00
	Cap - OTC CPURNSA \$ 2.	234.781	Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0	16/05/2024	100	\$ (76)	\$ (55)	0.00

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	44,000	\$ (192)	\$ (651)	(0.05)
BRC	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	3.150	06/10/2025	16,800	(194)	(437)	(0.04)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.150	06/10/2025	16,800	(194)	(70)	(0.01)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	14,000	(169)	(327)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	14,000	(169)	(77)	(0.01)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	39,200	(182)	(553)	(0.05)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	47,400	(229)	(264)	(0.02)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	8,800	(115)	(193)	(0.02)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	8,800	(115)	(44)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	18,900	(239)	(385)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	18,900	(239)	(105)	(0.01)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	4,000	(18)	(56)	0.00
							\$ (2,055)	\$ (3,162)	(0.27)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST SAL UAG	CMBX.NA.AAA.8 Index CMBX.NA.AAA.12 Index CMBX.NA.AAA.9 Index	0.500% 0.500 0.500	17/10/2057 17/08/2061 17/09/2058	\$ 599 1,400 893	\$ (40) (3) (79)	\$ 40 (3) 80	\$ 0 (6) 1	0.00 0.00 0.00
					\$ (122)	\$ 117	\$ (5)	0.00

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 10,845	\$ 7,184	\$ 0	\$ (218)	\$ (218)	(0.02)
BOA	01/2024	£ 6,911	8,777	0	(32)	(32)	0.00
	01/2024 01/2024	¥ 4,500,834 \$ 100	30,500 MXN 1,702	0	(1,446) 0	(1,446) 0	(0.12) 0.00
	03/2024	CNH 67,588	\$ 9,402	0	(145)	(145)	(0.01)
	06/2024	KRW 6,091,275	4,682	Ö	(59)	(59)	(0.01)
3PS	01/2024	DKK 101,129	14,911	0	(79)	(79)	(0.01)
	01/2024	€ 25,619	28,201	0	(106)	(106)	(0.01)
	01/2024 01/2024	£ 27,611 HUF 247,002	35,012 702	0	(188) (12)	(188) (12)	(0.02) 0.00
	01/2024	¥ 2,624,349	17,899	0	(728)	(728)	(0.06)
	01/2024	KRW 65,689	50	0	(1)	(1)	0.00
	01/2024	\$ 100	BRL 491	1	0	ì'	0.00
	01/2024	2,932	DKK 19,910	19	0	19	0.00
	01/2024	1,878	€ 1,698	0	(2)	(2)	0.00
	01/2024	2,182	£ 1,716	5	0	5 0	0.00
	01/2024 01/2024	1 150	HUF 405 IDR 2,319,926	0 1	0	1	0.00 0.00
	01/2024	4,328	ZAR 80,230	54	0	54	0.01
BRC	01/2024	€ 350,531	\$ 385,507	0	(1,796)	(1,796)	(0.15)
	01/2024	KRW 193,845	150	0	0	0	0.00
	01/2024	NZD 10,778	6,630	0	(194)	(194)	(0.02)
	01/2024	\$ 2,443	MXN 42,854	77	0	77	0.01
СВК	03/2024 01/2024	2,599 DKK 8,095	IDR 40,399,626 \$ 1,186	21 0	0 (14)	21 (14)	0.00 0.00
CDK	01/2024	HUF 93,819	268	0	(3)	(3)	0.00
	01/2024	IDR 2,314,281	150	Ö	0	0	0.00
	01/2024	\$ 1,048	£ 828	7	0	7	0.00
	01/2024	ZAR 2,616	\$ 139	0	(4)	(4)	0.00
	03/2024 03/2024	PEN 7,116 \$ 150	1,890 IDR 2,314,875	0	(28) 0	(28) 0	0.00 0.00
DUB	01/2024	KRW 129,970	\$ 100 \$ 100	0	0	0	0.00
GLM	01/2024	CAD 18,747	13,797	0	(422)	(422)	(0.03)
02	01/2024	DKK 123,576	18,229	Ö	(89)	(89)	(0.01)
	01/2024	¥ 1,158,200	7,899	0	(321)	(321)	(0.03)
JPM	01/2024	DKK 44,370	6,525	0	(50)	(50)	0.00
	01/2024	HUF 547,329	1,560	0	(22)	(22)	0.00
	01/2024 01/2024	\$ 150 50	IDR 2,308,050 KRW 64,809	0	0	0	0.00 0.00
	02/2024	3,549	BRL 17,408	28	0	28	0.00
	06/2024	KRW 64,254	\$ 50	0	0	0	0.00
MBC	01/2024	AUD 4,417	2,929	0	(86)	(86)	(0.01)
	01/2024	€ 5,847	6,386	0	(75)	(75)	(0.01)
MYI	01/2024	£ 49 HUF 37,894	63 108	0	0 (2)	0 (2)	0.00 0.00
	01/2024 01/2024	¥ 1,709,711	11,597	0	(538)	(538)	(0.04)
	01/2024	\$ 1,989	DKK 13,540	18	0	18	0.00
	01/2024	460	€ 414	0	(2)	(2) (1)	0.00
	01/2024	570	£ 447	0	(1)	(1)	0.00
	01/2024	149	ZAR 2,762	2	0	2	0.00
C.Y	03/2024	150 SEK 107.612	IDR 2,324,475 \$ 10,361	1 0	(319)	1 (310)	0.00
SCX	01/2024 01/2024	SEK 107,612 \$ 1,326	\$ 10,361 MXN 23,282	43	(319) 0	(319) 43	(0.03) 0.00
	03/2024	TWD 221,462	\$ 7,120	0	(218)	(218)	(0.02)
	03/2024	\$ 2,373	INR 198,486	4	0	4	0.00
JAG	01/2024	AUD 3,571	\$ 2,369	0	(68)	(68)	(0.01)
	01/2024	£ 143,076	181,066	0	(1,333)	(1,333)	(0.11)
	01/2024	¥ 180,124	1,230	0	(49)	(49)	0.00
	01/2024 03/2024	\$ 199 2,256	MXN 3,492 INR 188,801	7 5	0	7 5	0.00 0.00
	03/2024	2,230	11111 100,001				
				\$ 293	\$ (8,650)	\$ (8,357)	(0.71)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 21	\$ 25	\$ 0	\$ (1)	\$ (1)	0.00
BRC	01/2024	\$ 566	CHF 494	21	0	21	0.00
CBK	01/2024	CHF 143	\$ 165	0	(6)	(6)	0.00
	01/2024	\$ 13,900	CHF 12,110	496	0	496	0.04
GLM	01/2024	CHF 27	\$ 31	0	(1)	(1)	0.00
	01/2024	\$ 14,054	CHF 12,316	587	0	587	0.05
MYI	01/2024	14,134	12,338	533	0	533	0.05
SCX	01/2024	CHF 1	\$ 2	0	0	0	0.00
				\$ 1,637	\$ (8)	\$ 1,629	0.14

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 13,530	\$ 14,821	\$ 0	\$ (128)	\$ (128)	(0.01)
	01/2024	\$ 1,834	€ 1,673	15	0	15	0.00
BRC	01/2024	153,797	139,843	717	0	717	0.06
CBK	01/2024	€ 3,263	\$ 3,555	0	(50)	(50)	0.00
MBC	01/2024	4,202	4,577	0	(66)	(66)	(0.01)
MYI	01/2024	\$ 157,658	€ 143,440	829	0	829	0.07
UAG	01/2024	157,779	143,440	709	0	709	0.06
				\$ 2,270	\$ (244)	\$ 2,026	0.17

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 73	\$ 93	\$ 0	\$ (1)	\$ (1)	0.00
DUA	01/2024	\$ 3,563	£ 2,808	17	♪ (1 <i>)</i>	♪ (!) 17	0.00
BPS	01/2024	\$ 5,505 £ 70	\$ 89	17	(1)	(1)	0.00
טרט	01/2024	\$ 7.584	£ 5.979	38	(1)	38	0.00
BRC	01/2024	ı 7,364 146	115	J0 1	0	J0 1	0.00
CBK	01/2024	£ 577	\$ 731	Ü	(4)	(4)	0.00
GLM	01/2024	20	25	0	(4)	(4)	0.00
MBC	01/2024	1,393	1,766	0	(10)	(10)	0.00
MYI	01/2024	97	123	1	(10)	(10)	0.00
SCX	01/2024	\$ 43,437	£ 34,341	342	(1)	342	0.03
SSB	01/2024	£ 81	\$ 102	742	(1)	(1)	0.00
טכט	01/2024	\$ 31,525	£ 24,983	325	(1)	325	0.03
UAG	01/2024	£ 80	\$ 100	0	(2)	(2)	0.00
UAG	01/2024	\$ 43,430	£ 34,316	318	0	318	0.03
	01/2024	\$ 15,450	1 3 4,310		¢ (20)		
				\$ 1,042	\$ (20)	\$ 1,022	0.09

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	App	Unrealised preciation/ preciation)	% of Net Assets
AZD	01/2024	\$ 150,987	SGD 201,348	\$ 1,697	\$ 0	\$	1,697	0.14
BOA	01/2024	150,987	201,436	1,763	0		1,763	0.15
CBK	01/2024	125,608	167,576	1,466	0		1,466	0.13
GLM	01/2024	23,742	31,688	286	0		286	0.02
				\$ 5,212	\$ 0	\$	5,212	0.44
Total OTC Financial Deriv	vative Instruments					\$	(1,690)	(0.14)
Total Investments						\$ 1	,915,533	162.74
Other Current Assets & L	iabilities					\$	(738,481)	(62.74)
Net Assets						\$ 1	,177,052	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.

Schedule of Investments Global Low Duration Real Return Fund (Cont.)

- (f) Securities with an aggregate fair value of \$620,826 (31 December 2022: \$183,180) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (g) Securities with an aggregate fair value of \$24,628 (31 December 2022: \$79,359) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$3,735 (31 December 2022: \$286) has been received as collateral under the terms of the Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$17,518 (31 December 2022: \$13,037) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$7,060 (31 December 2022: \$5,380) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,920,976	\$ 2,682	\$ 1,923,658
Investment Funds	506	0	0	506
Repurchase Agreements	0	2,889	0	2,889
Financial Derivative Instruments(3)	(4,814)	(6,706)	0	(11,520)
Totals	\$ (4,308)	\$ 1,917,159	\$ 2,682	\$ 1,915,533

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,661,693	\$ 0	\$ 1,661,693
Investment Funds	12,424	0	0	12,424
Repurchase Agreements	0	1,053	0	1,053
Financial Derivative Instruments ⁽³⁾	2,256	18,777	0	21,033
Totals	\$ 14,680	\$ 1,681,523	\$ 0	\$ 1,696,203

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	5.750%	28/12/2023	04/01/2024	\$ (3,869)	\$ (3,872)	(0.33)
BRC	3.950	01/11/2023	07/02/2024	€ (8,423)	(9,365)	(0.80)
CIB	5.470	07/12/2023	04/01/2024	\$ (602,489)	(604,777)	(51.38)
Total Reverse Repurchase Agreements					\$ (618,014)	(52.51)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BPG	5.710%	28/12/2023	04/01/2024	\$ (2,462)	\$ (2,463)	(0.21)
TDM	5.530	19/12/2023	02/01/2024	(22,179)	(22,223)	(1.89)
Total Sale-Buyback Financing Transactions					\$ (24,686)	(2.10)

⁽¹⁾ Payable for sale-buyback transactions includes \$5 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

	As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
AZD	\$ 1,479	\$ (1,630)	\$ (151)	\$ 1,129	\$ (820)	\$ 309	
BOA	97	0	97	2,665	(2,510)	155	
BPS	(1,764)	2,020	256	(530)	450	(80)	
BRC	(1,660)	2,920	1,260	166	0	166	
CBK	1,456	(2,120)	(664)	6,045	(6,000)	45	

	As at 31-Dec-2023				As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾		
DUB	\$ N/A	\$ N/A	\$ N/A	\$ (1,270)	\$ 1,230	\$ (40)		
FAR	(553)	490	(63)	N/A	N/A	N/A		
GLM	(516)	540	24	1,583	(1,500)	83		
GST	(490)	470	(20)	(1,050)	1,130	80		
JPM	(44)	0	(44)	(314)	640	326		
MBC	(237)	310	73	(485)	340	(145)		
MYC	(56)	0	(56)	(12)	30	18		
MYI	840	(1,770)	(930)	(2,046)	1,530	(516)		
RBC	N/A	N/A	N/A	317	(280)	37		
RYL	N/A	N/A	N/A	773	(450)	323		
SAL	(6)	10	4	(11)	10	(1)		
SCX	(148)	300	152	5,105	(4,920)	185		
SSB	324	(440)	(116)	N/A	N/A	N/A		
TOR	N/A	N/A	N/A	31	(60)	(29)		
UAG	(412)	0	(412)	(40)	20	(20)		

Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	145.93	114.97
Transferable securities dealt in on another regulated market*	17.21	6.69
Other transferable securities	0.28	0.13
Investment funds	0.04	0.91
Repurchase agreements	0.25	0.08
Financial derivative instruments dealt in on a regulated market	(0.86)	0.26
Centrally cleared financial derivative instruments	0.03	0.40
OTC financial derivative instruments	(0.14)	0.88
Reverse repurchase agreements	(52.51)	(19.18)
Sale-buyback financing transactions	(2.10)	(5.83)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.15	1.01
Canada	0.19	0.16
Cayman Islands	0.27	0.55
Denmark	3.12	3.10
France	7.32	5.15
Germany	4.74	4.63
Ireland '	6.40	3.76
Italy	14.94	6.49
Japan	6.39	5.03
Luxembourg	1.63	0.17
Netherlands	0.18	0.19
New Zealand	0.63	0.52
Peru	0.02	0.09
Slovenia	0.05	0.04
Spain	0.67	0.35
Supranational	0.39	N/A
Sweden	1.01	0.82
Switzerland	0.26	N/A
United Kingdom	19.01	14.56
United States	94.50	75.17
Short-Term Instruments	0.55	N/A
Investment Funds	0.04	0.91
Repurchase Agreements	0.25	0.08
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.83)	0.26
Written Options	(/	
Future Styled Options on Exchange-Traded Futures Contracts	(0.03)	N/A
Centrally Cleared Financial Derivative Instruments	, ,	
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps	0.03	0.40
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.27
Written Options		
Inflation-Capped Options	0.00	(0.01)
Interest Rate Swaptions	(0.27)	(0.57)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.71)	(0.55)
Hedged Forward Foreign Currency Contracts	0.84	1.74
Other Current Assets & Liabilities	(62.74)	(24.32)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES AUSTRALIA				3.500% due 01/10/2053 5.000% due 01/10/2053	DKK	55,688 4,364		0.34 0.03	Carlyle Global Market Strategie 4.715% due 15/07/2030 €			0.04
SOVEREIGN ISSUES				Realkredit Danmark A/S 1.000% due 01/01/2024		60,700	8,995	0.38	Citizen Irish Auto Receivables To 4.623% due 15/12/2032	rust DAC 5.176	5,742	0.24
Australia Government Internation 0.250% due 21/11/2032 AUD	nal Bond 19,357 \$	11 920	0.50	1.000% due 01/10/2050 1.000% due 01/10/2053		4,843 19,346	561 2,220	0.02 0.09	Contego CLO DAC	,	·	
0.750% due 21/11/2027	19,912	13,434	0.57	1.500% due 01/10/2050 1.500% due 01/10/2053		50,849 08,740	5,970 12,561	0.25	4.642% due 23/01/2030 CVC Cordatus Loan Fund DAC	1,096	1,194	0.05
2.000% due 21/08/2035 Total Australia	5,007 _	3,608 28,962		2.500% due 01/04/2047 Total Denmark	'	8		0.00	4.555% due 15/09/2031 4.661% due 27/01/2031	2,788 980	3,034 1,068	
BELGIUM				FRANCE					Dryden Euro CLO DAC 4.625% due 15/04/2033	4,178	4,549	0.19
SOVEREIGN ISSUES	al Dand			SOVEREIGN ISSUES					4.862% due 15/05/2034	2,496	2,715	0.11
Belgium Government Internation 1.400% due 22/06/2053 €	2,500 _	1,853	0.08	France Government Inter 0.100% due 01/03/2025 (d)		al Bond 33,975	36,998	1.55	Euro-Galaxy CLO DAC 4.589% due 24/04/2034 Harvest CLO DAC	5,594	6,071	0.25
CANADA				0.100% due 01/03/2026 (d)(f)		33,779	36,962	1.55	1.040% due 15/07/2031 4.673% due 20/10/2031	1,000 2,165	1,046 2,356	
SOVEREIGN ISSUES Canadian Government Real Return	rn Rond			0.100% due 01/03/2028 (d)(f)		40,204	43,841	1 84	4.725% due 15/07/2031	7,400	8,057	0.34
0.500% due 01/12/2050 (d) CAD	9,396	5,698		0.100% due 01/03/2029 (d))	8,349	9,156	0.39	4.815% due 15/01/2032 Jubilee CLO DAC	3,700	4,035	0.17
1.250% due 01/12/2047 (d) 1.500% due 01/12/2044 (d)	11,938 11,030	8,590 8,282		0.100% due 01/03/2032 (d) 0.100% due 25/07/2036 (d))	3,049 14,907	3,297 15,572	0.66	4.565% due 15/04/2030	550		0.03
3.000% due 01/12/2036 (d) 4.000% due 01/12/2031 (d)	4,312 13,016	3,834 11,837		0.100% due 25/07/2038 (d) 0.550% due 01/03/2039 (d)		755 9,430	782 10,288	0.03	4.615% due 15/04/2031 Laurelin DAC	1,700	1,846	0.08
Total Canada	15,010	38,241		0.700% due 25/07/2030 (d) 1.800% due 25/07/2040 (d))	22,401	25,515	1.07	4.713% due 20/10/2031	3,610	3,949	0.17
CAYMAN ISLANDS				1.850% due 25/07/2027 (d)		19,586 14,043	25,711 16,407	1.08 0.69	Madison Park Euro Funding DA 4.765% due 15/07/2032	7,300	7,955	0.33
ASSET-BACKED SECURITIES				Total France			224,529	9.43	Man GLG Euro CLO DAC	•	·	
BlueMountain CLO Ltd.				GERMANY					4.645% due 15/10/2030 4.835% due 15/01/2030	1,838 236	2,018 261	0.08
6.735% due 15/07/2031 \$ Catamaran CLO Ltd.	3,566	3,562	0.15	ASSET-BACKED SECURIT	TIES				Oak Hill European Credit Partne		2.070	0.00
6.774% due 22/04/2030	4,996	4,995	0.21	Retail Automotive CP Ger 4.553% due 21/07/2034	rmany l	U G 5,383	5,956	0.25	4.733% due 20/10/2031 OCP Euro CLO DAC	1,895	2,070	0.09
Denali Capital CLO Ltd. 6.705% due 15/04/2031	430	430	0.02	CORPORATE BONDS & N	IOTES	-,	-,		4.882% due 22/09/2034	7,300	7,949	0.33
Greystone Commercial Real Estat	te Notes I	Ltd.		Kreditanstalt fuer Wieder		ı			Palmer Square European Loan F 4.685% due 15/10/2031	unding 1 3,737	DAC 4,062	0.17
6.656% due 15/09/2037 Magnetite Ltd.	1,782	1,779	0.08	3.125% due 10/10/2028		49,600	56,588	2.38	4.695% due 15/07/2031 5.589% due 15/01/2033	1,973 6,800	2,153 7,551	
6.635% due 15/04/2031	558	557	0.02	Landwirtschaftliche Rente 0.875% due 15/12/2026	enbank £	7,600	8,885	0.37	Purple Finance CLO DAC	0,000	·	
OZLM Ltd. 6.682% due 16/05/2030	3,452	3,448	0.15				65,473	2.75	4.756% due 25/01/2031 Segovia European CLO DAC	582	642	0.03
Regatta Funding Ltd. 6.734% due 17/07/2031	5,744	5,745	0.24	SOVEREIGN ISSUES					4.745% due 18/01/2031 4.873% due 20/07/2032	790 6,400	866 6,980	0.04
Starwood Commercial Mortgage	•	•		Republic of Germany 0.100% due 15/04/2046 (d)) €	13,719	15,115	0.63	Tikehau CLO DAC	0,400	0,300	0.29
6.556% due 15/07/2038 Venture CLO Ltd.	1,906	1,886	0.08	Total Germany	,	15,715	86,544		4.844% due 04/08/2034 Toro European CLO DAC	3,500	3,822	0.16
6.631% due 07/09/2030	1,005	1,003		IRELAND					4.812% due 15/02/2034	10,300	11,223	0.47
6.777% due 20/01/2029 Voya CLO Ltd.	1,736	1,737	0.07	ASSET-BACKED SECURIT	TIES						186,158	7.82
6.557% due 18/01/2029	741 _		0.03	Adagio CLO DAC 4.685% due 15/10/2031		1 700	1,852	0.00	NON-AGENCY MORTGAGE-BA	CKED S	ECURITIES	
Total Cayman Islands	-	25,883	1.09	4.882% due 10/10/2031		1,700 11,800	12,891		Dilosk RMBS DAC 4.956% due 20/10/2062	4,705	5,219	0.22
DENMARK				Ares European CLO DAC 4.625% due 15/10/2030		7,026	7,705	0.32	European Loan Conduit DAC	4,703	5,213	0.22
CORPORATE BONDS & NOTES				4.745% due 15/10/2031		2,171	2,376	0.10	4.994% due 17/02/2030 Glenbeigh Issuer DAC	2,389	2,605	0.11
DLR Kredit A/S 1.000% due 01/10/2050 DKK	3,292	382	0.02	4.843% due 20/04/2032 Armada Euro CLO DAC		600	032	0.03	4.666% due 24/06/2050	10,384	11,463	0.48
Jyske Realkredit A/S 1.000% due 01/10/2050	48		0.00	4.685% due 15/07/2031 4.762% due 15/11/2031		4,377 5,007	4,783 5,489		Primrose Residential DAC 4.626% due 24/03/2061	6,646	7,319	0.31
1.000% due 01/10/2053 1.500% due 01/10/2050	12 37	4	0.00	Avoca CLO DAC 4.798% due 12/01/2031		5,276	5,781	0.24	Shamrock Residential DAC 5.126% due 24/02/2071	6,387	7,044	0.29
1.500% due 01/10/2053 2.500% due 01/10/2047	8,429 3	1,018 1	0.04	Bain Capital Euro CLO DA	\C						33,650	
Nordea Kredit Realkreditaktiesel	skab			4.773% due 20/04/2032 Black Diamond CLO DAC		2,779	3,048	0.13	Total Ireland		219,808	9.23
0.500% due 01/10/2043 0.500% due 01/10/2053	27,083 0	3,263 0	0.14	4.982% due 15/05/2032	D. 4. C	7,230	7,886	0.33	ITALY			
1.000% due 01/10/2050 1.500% due 01/10/2053	3,068 118,367	340 13,617	0.01	Blackrock European CLO 4.825% due 15/12/2032	DAC	1,900	2,074	0.09	ASSET-BACKED SECURITIES			
2.500% due 01/10/2047 Nykredit Realkredit A/S	15		0.00	BNPP AM Euro CLO DAC 4.822% due 22/07/2032		3,150	3,435	0.14	Marzio Finance SRL 4.955% due 28/02/2048	4,384	4,862	0.20
0.500% due 01/10/2053	13		0.00	Bosphorus CLO DAC 4.745% due 15/12/2030		1,680	1,840	0.08	Red & Black Auto Italy SRL 4.865% due 28/07/2034	5,458	6,055	0.26
1.000% due 01/10/2050	24,900		0.00	Cairn CLO DAC							10,917	0.46
1.000% due 01/10/2053 1.500% due 01/10/2050	24 0		0.00	4.552% due 30/04/2031 4.745% due 15/10/2031		3,312 4,497	3,616 4,886		CORPORATE BONDS & NOTES			
1.500% due 01/10/2053 2.000% due 01/10/2053	4,101 49,103		0.02	Carlyle Euro CLO DAC					UniCredit SpA 3.375% due 31/01/2027	7,000	7,830	U 33
2.500% due 01/10/2047	3	1	0.00	4.632% due 15/08/2030 4.665% due 15/01/2031		2,564 4,066	2,806 4,448	0.19	3.37 3 /0 due 3 1/0 1/2027	7,000	1,030	0.33
3.000% due 01/10/2053	11,713	1,631	0.07	4.892% due 15/08/2032		5,400	5,887	0.25				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
SOVEREIGN ISSUES				BBVA Consumer Auto	C	225 ¢	254	0.00	Rochester Financing PLC	F 02.4	¢ 7.500	0.22
Italy Buoni Poliennali Del Tes 0.400% due	soro			0.270% due 20/07/2031	€	325 \$	6,114	0.02		5,934 5	\$ 7,509	0.32
15/05/2030 (d) €	26,506 \$	27,372	1.15			_	0,114	0.20	Stratton BTL Mortgage Funding 5.951% due 20/01/2054	3,573	4,541	0.19
1.250% due 15/09/2032 (d)	9,408	10,090	0.42	SOVEREIGN ISSUES		_			Stratton Mortgage Funding PLC	4.971	6 202	0.26
1.300% due	,			Spain Government Internation 0.500% due 31/10/2031	onal I	Bond 200	186	0.01	5.920% due 12/12/2043 6.120% due 12/03/2052	1,489	6,293 1,898	
15/05/2028 (d) 1.400% due	59,282	65,462	2./5	0.600% due 31/10/2029		24,400	24,053	1.01	Towd Point Mortgage Funding F			
26/05/2025 (d)	70,063	76,178	3.20	0.700% due 30/11/2033 (d) 0.850% due 30/07/2037		17,891 400	19,123 326	0.80	6.365% due 20/10/2051 6.571% due 20/07/2045	2,281 7,336	2,911 9,376	
2.400% due 15/05/2039 (d)	40,803	46,751	1.96	1.000% due 30/11/2030 (d)		2,797	3,121	0.13	Tower Bridge Funding PLC	,,550	3,373	0.00
4.100% due 01/02/2029	43,400 _	50,281	2.11	3.150% due 30/04/2033 3.550% due 31/10/2033		228 160	256 185	0.01	0.000% due 20/01/2066 (a) 5.940% due 20/12/2063	4,200 1,825	5,363 2,314	
In I	_	276,134		3.900% due 30/07/2039		500 _	585	0.03	6.000% due 20/11/2063	1,500	1,908	
Total Italy	-	294,881	12.38	T . 10 1		_	47,835		Twin Bridges PLC	4.042	C 240	0.20
JAPAN				Total Spain		_	53,949	2.27	5.880% due 12/09/2055 6.470% due 12/12/2054	4,942 4,952	6,248 6,322	
SOVEREIGN ISSUES				SUPRANATIONAL						,	127,821	5.37
Japan Government Internation	onal Bond			SOVEREIGN ISSUES					SOVEREIGN ISSUES			
0.100% due 10/03/2025 (d) ¥	4 368,900	2,682	0.11	European Union		7 000	0.002	0.27	United Kingdom Gilt			
0.100% due	,	•		3.125% due 05/12/2028		7,800 _	8,882	0.37	0.125% due 10/08/2028 (d)	36,668	47,331	1.99
10/03/2026 (d) 0.100% due	3,592,054	26,485	1.11	SWEDEN					0.125% due 10/08/2031 (d) 0.125% due 22/03/2039 (d)	20,075 3,693	25,972 4,340	
10/03/2028 (d)	5,035,952	37,543	1.58	SOVEREIGN ISSUES					0.125% due 10/08/2041 (d)	16,213	18,591	0.78
0.100% due 10/03/2029 (d)	7,379,236	55,143	2.32	Sweden Government Interna 0.125% due 01/06/2026		al Bond 17,724	11,447	0.48	0.125% due 22/03/2044 (d) 0.125% due 22/03/2046 (d)	14,078 7,181	15,472 7.680	
Total Japan		121,853		0.125% due 01/12/2027		17,102	1,657	0.07	0.125% due 10/08/2048 (d)	5,678	5,943	0.25
LUXEMBOURG				0.125% due 01/06/2032 1.000% due 01/06/2025		58,430 31,355	5,624 12,945		0.125% due 22/03/2051 (d) 0.125% due 22/11/2056 (d)	13,219 7,915	13,440 7,838	
ASSET-BACKED SECURITIES	ς			Total Sweden		_ (,,,,,		1.33	0.125% due 22/03/2058 (d)	14,558	14,155	0.59
Compartment VCL						_	- 1,-1-		0.125% due 22/11/2065 (d) 0.125% due 22/03/2068 (d)	9,936 14,072	9,471 13,410	0.40
4.273% due 21/08/2029 €	6,242	6,901	0.29	SWITZERLAND	TC.				0.125% due 22/03/2073 (d)	2,696	2,747	0.12
Driver UK Multi-Compartmen 5.847% due 25/04/2031 £		7,662	0.22	CORPORATE BONDS & NOT	ES				0.250% due 22/03/2052 (d) 0.375% due 22/03/2062 (d)	20,303 18,136	21,315 19,139	
SC Germany S.A. Compartme	.,		0.32	UBS Group AG 2.125% due 13/10/2026	€	900	967	0.04	0.500% due 22/03/2050 (d)	11,827	13,436	0.56
4.578% due 15/09/2037 €		6,212	0.26	2.875% due 02/04/2032		700		0.03	0.500% due 22/10/2061 0.625% due 22/03/2040 (d)	6,200 18,601	2,664 23,501	0.11
Total Luxembourg	_	20,775	0.87	4.965% due 16/01/2026 6.373% due 15/07/2026	\$	300 750	759	0.02 0.03	0.625% due 22/11/2042 (d)	15,025	18,624	0.78
NETHERLANDS				7.750% due 01/03/2029	€	1,000 _		0.05	0.625% due 22/03/2045 (d) 0.625% due 22/10/2050	17,025 2,400	20,630 1,351	
NON-AGENCY MORTGAGE-	-BACKED SE	CURITIES		Total Switzerland		_	4,056	0.17	0.750% due 22/03/2034 (d)	25,380	34,022	1.43
Eurosail BV				UNITED KINGDOM					0.750% due 22/11/2047 (d) 1.125% due 22/11/2037 (d)	11,784 22,231	14,375 30,741	0.60 1.29
5.485% due 17/10/2040	202 _	223	0.01	NON-AGENCY MORTGAGE	BAC	KED SECL	JRITIES		1.250% due 22/11/2027 (d)	27,447	36,922	1.55
SOVEREIGN ISSUES				Alba PLC	c	1 770	2 200	0.00	1.250% due 22/11/2032 (d) 1.250% due 22/10/2041	40,395 400	56,982 331	2.39 0.01
BNG Bank NV	7 700	0.040	0.27	5.509% due 17/03/2039 Atlas Funding PLC	£	1,779	2,200	0.09	1.250% due 22/11/2055 (d)	15,887	21,890	0.92
0.500% due 21/12/2026 £ Nederlandse Waterschapsba	•	8,848	0.37	6.120% due 25/07/2058		4,489	5,726	0.24	1.500% due 22/07/2047 2.000% due 26/01/2035	3,900 3,675	3,017 5,476	
0.875% due 30/09/2026	7,500 _	8,762		Avon Finance PLC		c 500	0.260	0.25	2.500% due 17/07/2024	14,218	17,974	0.76
		17,610		0.000% due 28/12/2049 Brants Bridge PLC		6,500	8,269	0.35	4.125% due 22/07/2030	13,870	22,324	
Total Netherlands	_	17,833	0.75	6.120% due 14/06/2066		4,422	5,627	0.24	Total United Kingdom		551,104 678,925	
NEW ZEALAND				Canada Square Funding PLC 6.070% due 17/01/2059		8,007	10 140	0.42	3		010,323	20.31
SOVEREIGN ISSUES				Canterbury Finance PLC		0,007	10,148	0.43	UNITED STATES			
New Zealand Government In				6.046% due 16/05/2058		4,882	6,212	0.26	ASSET-BACKED SECURITIES			
2.000% due 20/09/2025 NZD 3.000% due 20/09/2030	70,602 55	44,561 36	1.87	Eurosail PLC 4.108% due 13/03/2045	€	027	1,028	0.04	Accredited Mortgage Loan Trust 5.730% due 25/09/2036 \$	t 1,108	1,093	0.05
Total New Zealand	J	44,597		4.108% due 13/03/2045 4.219% due 10/06/2044	€	937 937	1,028		ACE Securities Corp. Home Equi			5.05
	_			4.219% due 10/09/2044	c	1,438	1,579	0.07	6.520% due 25/12/2033	1,099	1,087	0.05
PERU SOVEREIGN ISSUES				5.489% due 13/03/2045 Friary PLC	£	1,304	1,651	0.07	Ameriquest Mortgage Securities Pass-Through Certificates	s, Inc. As	set-Backed	ı
SOVEREIGN ISSUES Peru Government Internation	nal Rond			0.000% due 21/10/2071		2,200	2,814	0.12	6.430% due 25/10/2035	1,678	1,537	0.06
5.940% due 12/02/2029 PEN		324	0.01	Great Hall Mortgages PLC 5.469% due 18/03/2039		12	16	0.00	Amresco Residential Securities (Corp. Mo	rtgage	
SLOVENIA				5.489% due 18/03/2039 5.489% due 18/06/2038		13 7		0.00	Loan Trust 6.410% due 25/06/2029	8	7	0.00
CORPORATE BONDS & NOT	ES			London Wall Mortgage Capit	tal PL		2.222	0.10	Asset-Backed Funding Certificat			0.05
Nova Ljubljanska Banka d.d.				6.020% due 15/05/2052 Polaris PLC		1,843	2,339	0.10	5.610% due 25/10/2036 Asset-Backed Securities Corp. H	5,962		0.23
3.400% due 05/02/2030 €		1,055	0.04	5.985% due 23/12/2058		3,223	4,100		6.826% due 15/04/2033	ome Equ 144		0.01
SPAIN				5.995% due 23/10/2059		8,232	10,444	0.44	Bear Stearns Asset-Backed Secu			0.01
ASSET-BACKED SECURITIES	S			Precise Mortgage Funding Pl 6.420% due 12/12/2055	LC	2,282	2,911	0.12	5.356% due 25/05/2035 Carrington Mortgage Loan Trust	196 •	195	0.01
Autonoria Spain				RMAC PLC		_,	_,_,		5.720% due 25/04/2036	12,546	10,821	0.45
4.576% due 30/09/2041	5,200	5,763	0.24	0.000% due 15/02/2047		5,500	7,034	0.30	Citigroup Mortgage Loan Trust			
									5.760% due 25/09/2036	397	379	0.02

Schedule of Investments Global Real Return Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Citigroup Mortgage Loan Trust Ass Through Certificates				JPMorgan Mortgage Trust 4.917% due 25/07/2035 \$	160 \$	151	0.01	0.375% due 15/07/2027	\$ 16,250 \$	15,446	0.65
6.415% due 25/10/2034 \$ Citigroup Mortgage Loan Trust, Inc	744	\$ 715	0.03	Mellon Residential Funding Co Through Trust	rp. Mortga	ge Pass-		0.500% due 15/01/2028 (f)	105,685	100,037	4.20
	3,100	2,776	0.12	6.020% due 20/10/2029 6.336% due 15/08/2032	9 110	9 102	0.00	0.625% due 15/01/2026	11,447	11,046	0.46
6.430% due 25/02/2036	6,092	5,865		Merrill Lynch Mortgage Investo		2 205	0.14	0.625% due 15/07/2032 (f)	78,574	71,830	3.02
Credit Suisse First Boston Mortgage 5.077% due 25/01/2032	e Secu 1		0.00	6.160% due 25/08/2036 OBX Trust	3,457	3,385		0.625% due 15/02/2043	14,426	11,281	0.47
Ellington Loan Acquisition Trust 6.570% due 25/05/2037	745	718	0.03	6.120% due 25/06/2057 Opteum Mortgage Acceptance	152 Corp. Ass		0.01 Pass -	0.750% due 15/07/2028 (f)	40,400	38,677	1.62
Encore Credit Receivables Trust 6.370% due 25/01/2036	1,400	1,330	0.06	Through Certificates 7.270% due 25/04/2035	820	788	0.03	0.750% due 15/02/2042	20,561	16,682	0.70
First Franklin Mortgage Loan Trust 5.780% due 25/07/2036	860	823	0.03	Sequoia Mortgage Trust 6.170% due 19/10/2026	4	4	0.00	0.750% due 15/02/2045 (f)	26,249	20,547	0.86
6.340% due 25/09/2035	957		0.04	Structured Adjustable Rate Mo 4.551% due 25/08/2047	ortgage Loa 1,600	an Trust 1,479	0.06	0.875% due 15/01/2029	1,974	1,890	0.08
Home Equity Asset Trust 6.325% due 25/08/2034	49		0.00	5.736% due 25/09/2034	251	237	0.01	0.875% due 15/02/2047	20,521	16,191	0.68
Home Equity Mortgage Loan Asset 6.110% due 25/03/2036	- Back e 1,275	2d Trust 1,260	0.05	Structured Asset Securities Co. 5.820% due 25/03/2035	188	162	0.01	1.000% due 15/02/2046 (f)	29,853	24,449	1.03
HSI Asset Securitization Corp. Trust 5.790% due 25/05/2037	t 140	139	0.01	WaMu Mortgage Pass-Through 6.010% due 25/12/2045	h Certificat 19	18	0.00	1.000% due 15/02/2048	19,222	15,529	0.65
Lehman XS Trust 7.770% due 25/12/2037	1,604	1,532	0.06	6.030% due 25/11/2045	646 _	581 12,861	0.02 0.54	1.000% due 15/02/2049	16,751	13,501	0.57
Massachusetts Educational Financia 6.590% due 25/04/2038	ng Aut	thority		U.S. GOVERNMENT AGENCIE	- S	•		1.125% due 15/01/2033	18,076	17,112	0.72
Morgan Stanley ABS Capital, Inc. Ti			0.00	Fannie Mae	10	17	0.00	1.375% due 15/07/2033	5,369	5,210	0.22
6.130% due 25/01/2035 New Century Home Equity Loan Tru	1,385 u st	1,336	0.06	6.129% due 01/09/2044 6.633% due 01/12/2030	18 1	17 1	0.00	1.375% due 15/02/2044 (f)	34,021	30,441	1.28
6.190% due 25/10/2035	628 1,870	604 1,807	0.02 0.08	Freddie Mac 5.730% due 25/08/2031	3	3	0.00	1.500% due 15/02/2053	12,938	11,743	0.49
Nomura Home Equity Loan, Inc. Ho 5.905% due 25/03/2036	me Eq 535		Trust 0.02	5.732% due 25/09/2031 5.771% due 01/09/2036	6 16	6 16	0.00	1.625% due 15/10/2027 (f)	75,925	75,371	3.17
Park Place Securities, Inc. Asset-Ba				5.929% due 01/10/2036 6.053% due 15/12/2037	24 117	23 117	0.00	2.000% due 15/01/2026	17,629	17,493	0.73
Certificates 6.265% due 25/07/2035	36	36	0.00	6.212% due 25/10/2044 7.396% due 01/07/2036	197 49	179 50	0.01	2.125% due 15/02/2040	15,715	16,155	0.68
	3,149	2,951		Ginnie Mae 3.875% due 20/04/2030	2	3	0.00	2.125% due 15/02/2041 (f)	31,429	32,307	1.36
5.780% due 25/09/2037	763		0.03 1.89	4.000% due 20/05/2030 4.375% due 20/05/2030	2 22	2 22	0.00	2.375% due 15/01/2025	27,406	27,193	1.14
CORPORATE BONDS & NOTES				6.246% due 20/08/2068 Uniform Mortgage-Backed Sec	1,723 curity	1,691	0.07	3.625% due 15/04/2028 (f)	48,282	51,738	2.17
Eversource Energy 2.900% due 01/10/2024	100	QQ	0.01	4.500% due 01/09/2052 Uniform Mortgage-Backed Sec	1,973	1,914	0.08	Total United States	_	1,389,685 1,714.043	58.36 71.99
Lehman Brothers Holdings, Inc.	950		0.00	4.000% due 01/01/2054 4.500% due 01/02/2054	57,400 98,400	54,307 95,452		SHORT-TERM INSTR	- LIMENTS	177 1 170 15	7 1133
0.000% due 05/03/2010 ^ € 0.000% due 05/04/2011 ^	10	0	0.00	6.000% due 01/02/2054 6.500% due 01/02/2054	52,000 58,400	52,802 59,844	2.22	COMMERCIAL PAPER	o in Eivi o		
			0.01	0.300 /0 due 01/02/2034	J0,400 _	266,449		AT+T, Inc. 5.700% due			
NON-AGENCY MORTGAGE-BACKI	ED SE	CURITIES		U.S. TREASURY OBLIGATIONS	S			19/03/2024	6,800 _	6,714	0.29
Banc of America Funding Trust 4.306% due 20/01/2047 \$	998	844	0.04	U.S. Treasury Inflation Protects 0.125% due 15/07/2024	ed Securition 23,842	es (d) 23,434	0.98	HUNGARY TREASURY 10.900% due	BILLS		
Bear Stearns ALT-A Trust 4.730% due 25/09/2035	55	33	0.00	0.125% due 15/10/2024 (f) 0.125% due 15/04/2025 (f)	32,259 80,045	31,558 77,195	1.33 3.24	04/01/2024 (b)(c) HU	_	5,277	0.22
Citigroup Mortgage Loan Trust 4.523% due 25/09/2037	204	180	0.01	0.125% due 15/10/2025 (f) 0.125% due 15/04/2026 (f)	25,376 56,654	24,404 53,936	1.03	Total Short-Term Instrume	_	11,991	0.51
Citigroup Mortgage Loan Trust, Inc 6.277% due 25/09/2035	:. 2	2	0.00	0.125% due 15/07/2026 (f) 0.125% due 15/10/2026 (f)	38,097 40,084	36,307 38,072	1.53	Total Transferable Secu	-	3,700,069	155.40
Countrywide Alternative Loan Trus				0.125% due 15/04/2027 0.125% due 15/01/2030 (f)	19,506 60,869	18,334 55,196	0.77	INVESTMENT FUNDS	SHARES		
6.000% due 25/04/2037 Credit Suisse Mortgage Capital Cer	rtificat	es	0.03	0.125% due 15/07/2030 (f) 0.125% due 15/07/2031	26,400 8,864		1.00	COLLECTIVE INVESTM	IENT SCHEME	S	
3.193% due 30/11/2037 Downey Savings & Loan Association	1,092 n Mo r		0.04	0.125% due 15/07/2031 (f)	189,974 30,745	168,992	7.10	PIMCO Select Funds plc -			
Loan Trust	2,481	2,101	0.09	0.125% due 15/01/2032 (f) 0.125% due 15/02/2051 0.125% due 15/02/2052	11,593 3,758	27,020 7,187 2,307	1.13 0.30 0.10	PIMCO US Dollar Short-Term			
GreenPoint Mortgage Funding Trus 5.910% due 25/06/2045			0.00	0.250% due 15/02/2052 0.250% due 15/01/2025 0.250% due 15/07/2029 (f)	3,758 16,238 74,267	15,762 68,666	0.10 0.66 2.88	Floating NAV Fund (e)	2,348,031	23,397	0.98
GSR Mortgage Loan Trust 4.836% due 25/09/2035	41		0.00	0.250% due 15/07/2029 (I) 0.250% due 15/02/2050 0.375% due 15/07/2025 (f)	18,669 32,565	12,188 31,555	0.51 1.33	Total Investment Funds	\$	23,397	0.98
Impac CMB Trust				0.375% due 15/01/2027 (f)	25,168	23,923					
6.110% due 25/03/2035	995	881	0.04								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,878	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,936)	\$ 2,878	\$ 2,879	0.12
Total Repurcha	ase Agreeme	ents				\$ (2,936)	\$ 2,878	\$ 2,879	0.12

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month Euribor September Futures	Short	09/2025	868	\$ (744)	(0.03)
3-Month Euribor September Futures	Long	09/2026	868	589	0.03
Australia Government 3-Year Note March Futures	Short	03/2024	205	(149)	(0.01)
Australia Government 10-Year Bond March Futures	Long	03/2024	43	98	0.00
Euro-Bobl March Futures	Short	03/2024	766	(1,500)	(0.06)
Euro-BTP Italy Government Bond March Futures	Short	03/2024	216	(807)	(0.03)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	632	(3,033)	(0.13)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	5	(8)	0.00
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	413	1,695	0.07
Euro-Schatz March Futures	Short	03/2024	4,611	(2,987)	(0.13)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	57	(56)	0.00
U.S. Treasury 5-Year Note March Futures	Short	03/2024	2,117	(4,471)	(0.19)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	608	(2,159)	(0.09)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	4	(23)	0.00
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	4	37	0.00
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	176	(2,081)	(0.09)
United Kingdom Long Gilt March Futures	Short	03/2024	437	(2,387)	(0.10)
				\$ (17,986)	(0.76)

WRITTEN OPTIONS							
FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS							
Description	Exercise Price	Expiration Date	# of Contracts	Premium		air alue	% of Net Assets
Call - ICE Euribor April 2024 Futures	€ 96.750	12/04/2024	848	\$ (573)	\$	(574)	(0.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ (1	18,560)	(0.78)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	5.000%	20/03/2029	£ 2,000	\$ (146)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2029	¥ 5,177,000	(25)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	\$ 27,000	5,253	0.22
Pay	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	113,800	(6,478)	(0.27)
Receive(1)	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	26,100	1,512	0.06
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	82,600	(1,798)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	5,300	(88)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	16,700	(178)	(0.01)
Pay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.900	22/03/2026	53,800	90	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	133,100	(1,193)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	4.868	22/12/2025	53,800	(561)	(0.02)
Receive(1)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 72,330	(9,169)	(0.39)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	275,690	17,255	0.72
Receive(1)	6-Month EUR-EURIBOR	3.000	20/03/2044	2,500	(343)	(0.01)
Pay	CPTFEMU	2.356	15/11/2033	8,200	201	0.01
Receive	CPTFEMU	2.359	15/08/2030	25,700	449	0.02
Pay	CPTFEMU	2.363	15/11/2033	4,500	107	0.00
Pay	CPTFEMU	2.390	15/11/2033	4,700	121	0.01
Receive	CPTFEMU	2.470	15/07/2032	12,900	221	0.01
Receive	CPTFEMU	2.548	15/11/2053	1,400	(45)	0.00
Receive	CPTFEMU	2.600	15/05/2032	20,300	310	0.01
Receive	CPTFEMU	2.620	15/11/2053	3,000	(182)	(0.01)
Pay	CPTFEMU	2.680	15/04/2053	6,400	497	0.02
Pay	CPTFEMU	2.700	15/04/2053	8,500	787	0.03

Schedule of Investments Global Real Return Fund (Cont.)

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	CPTFEMU	2.720%	15/06/2032	€ 63,300	\$ (594)	(0.02)
Pay	CPTFEMU	2.763	15/09/2053	6,900	703	0.03
Receive	CPTFEMU	2.975	15/08/2027	17,800	(97)	0.00
Pay	CPTFEMU	3.520	15/09/2024	23,800	(134)	(0.01)
Pay	CPTFEMU	3.720	15/09/2024	6,400	1	0.00
Pay	CPURNSA	1.760	04/11/2029	\$ 23,300	(3,506)	(0.15)
Pay	CPURNSA	1.883	20/11/2029	300	(42)	0.00
Pay	CPURNSA	1.954	03/06/2029	6,200	(819)	(0.03)
Pay	CPURNSA	1.998	25/07/2029	1,800	(226)	(0.01)
Receive	CPURNSA	2.311	24/02/2031	6,500	676	0.03
Receive	CPURNSA	2.314	26/02/2026	14,400	1,423	0.06
Pay	CPURNSA	2.364	10/05/2028	800	(67)	0.00
Pay	CPURNSA	2.370	06/06/2028	12,900	(1,096)	(0.05)
Pay	CPURNSA	2.379	09/07/2028	700	(58)	0.00
Pay	CPURNSA	2.510	08/09/2024	9,500	` 9 [°]	0.00
Receive	CPURNSA	2.573	26/08/2028	2,200	131	0.01
Receive	CPURNSA	2.645	10/09/2028	3,600	186	0.01
Receive	CPURNSA	2.690	01/06/2026	2,300	170	0.01
Receive	CPURNSA	2.703	25/05/2026	8,980	666	0.03
Receive	CPURNSA	2.768	13/05/2026	13,900	1,005	0.04
Receive	CPURNSA	2.813	14/05/2026	20,100	1,404	0.06
Pay	UKRPI	4.143	15/10/2032	£ 7,800	(206)	(0.01)
Receive	UKRPI	4.615	15/02/2027	12,300	467	0.02
Receive	UKRPI	5.200	15/06/2024	5,500	284	0.01
Receive	UKRPI	5.330	15/06/2024	11,900	574	0.02
Receive	UKRPI	6.290	15/03/2024	5,500	426	0.02
Receive	UKRPI	6.440	15/05/2024	2,200	136	0.01
Pay	UKRPI	6.500	15/03/2024	26,700	(1,914)	(80.0)
Receive	UKRPI	6.600	15/05/2024	5,400	309	0.01
					\$ 6,408	0.27
Total Cent	rally Cleared Financial Derivative Instruments				\$ 6,408	0.27

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN O	PHONS							
INFLATION-C	APPED OPTIONS							
Counterparty	Description	Initial Index	Floating Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM JPM	Cap - OTC CPALEMU S Cap - OTC CPURNSA Cap - OTC CPURNSA	100.151 233.916 234.781	Maximum of [(Final Index/Initial Index - 1) - 3.000%] or 0 Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0 Maximum of [(Final Index/Initial Index - 1) - 4.000%] or 0	22/06/2035 22/04/2024 16/05/2024	7,800 37,600 3.100	\$ (356) (273) (22)	\$ (286) 0 0	(0.01) 0.00 0.00
			, , , , , , , , , , , , , , , , , , , ,		,	\$ (651)	\$ (286)	(0.01)

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	83,800	\$ (366)	\$ (1,240)	(0.05)
CBK	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.950	15/09/2025	26,700	(323)	(623)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.950	15/09/2025	26,700	(323)	(146)	(0.01)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	80,300	(373)	(1,133)	(0.05)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	96,900	(467)	(540)	(0.02)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.465	04/12/2025	17,700	(213)	(282)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.465	04/12/2025	17,700	(213)	(151)	(0.01)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	16,800	(218)	(368)	(0.01)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	16,800	(218)	(84)	0.00
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	36,200	(458)	(738)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	36,200	(458)	(201)	(0.01)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	1,900	(9)	(27)	0.00
							\$ (3,639)	\$ (5,533)	(0.23)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)										
Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets		
GST SAL	CMBX.NA.AAA.8 Index CMBX.NA.AAA.12 Index	0.500% 0.500	17/10/2057 17/08/2061	\$ 12,175 2,500	\$ (711) (5)	\$ 718 (4)	\$ 7 (9)	0.00 0.00		
					\$ (716)	\$ 714	\$ (2)	0.00		

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

AZD 01/20/4 AJD 23.435 \$ 15.524 \$ 0 \$ 4470 \$ 470 \$ (0.02) 01/20/4 \$ 18.652 \$ 25.607 \$ 0 \$ (172) \$ (172) \$ (0.12) 01/20/4 \$ 7.302,079 \$ 49.482 \$ 0 \$ (2.345) \$ (2.345) \$ (0.10) 01/20/4 \$ 100 MMN 1,702 \$ 0 \$ 0 \$ 0 \$ 0 \$ 0 \$ 0 \$ 0 \$ 0 \$ 0 \$	Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024 Y 7,302,079 49,482 0	AZD							
01/2024	BOA							
BBC 03/0204 CHH 130,795 S 18,194 0 (280) (280) (0.01)								
BPS		03/2024	CNH 130,795	\$ 18,194	0			(0.01)
01/2014 C 714,922 786,126 0 (3,794) (3,794) (0.16) (10) (10) (10) (11) (18) (18) (0.05) (10) (RPS							
01/2014	ыз		€ 714,922		0	(3,794)		
01/2024 SRW 197,067 150 0 (2) (2) (2) 0.00 01/2024 S 1009 BRL 491 1 0 0 0 0 0.00 01/2024 S 1009 BRL 1788 10 0 0 1 0.00 01/2024 S 1009 BRL 1788 10 0 0 0 0 0 01/2024 S 1009 SR 1788 10 0 0 0 0 0 01/2024 S 1009 SR 1788 10 0 0 0 0 0 01/2024 S 38 HUF 1,054 0 0 0 0 0 01/2024 S 387,060 S 300 1 0 1 0 0 01/2024 S 387,060 S 300 1 0 0 1 0 01/2024 S 31,133 DKK 21,175 6 0 6 0 0 0 01/2024 S 3,133 DKK 21,175 6 0 0 6 0 01/2024 S 2248 S 548 5 0 5 0 0 01/2024 S 248 248 S 548 5 0 0 5 0 01/2024 HUF 114,515 S 32,27 0 0 0 0 0 01/2024 HUF 114,515 S 32,27 0 0 0 0 0 01/2024 S 248 S 5 3 3 0 0 0 0 0 0 01/2024 S 248 S 5 3 3 0 0 0 0 0 0 01/2024 S 248 S 5 3 3 0 0 0 0 0 0 0 01/2024 S 248 S 5 3 3 0 0 0 0 0 0 0 01/2024 S 248 S 5 3 3 0 0 0 0 0 0 0 01/2024 S 248 S 5 3 3 0 0 0 0 0 0 0 0					-	(18)		
01/2024 SGD 1 1 0 0 0 0.000 01/2024 \$ 1,499 \$ 1.370 14 0 14 0 14 0.000 01/2024 \$ 1,499 \$ 1.370 14 0 14 0 14 0.000 01/2024 \$ 6,788 \$ 6 5,378 7 0 0 0 70 0.000 01/2024 \$ 3,500 10 8 5,178 7 0 0 0 0 0 0.000 01/2024 \$ 3,500 10 8 5,413 1 1 0 1 1 0 0 0 0.000 01/2024 \$ 3,500 10 8 5,413 1 1 0 1 1 0 0 0 0.000 01/2024 \$ 3,500 10 8 5,413 1 1 0 0 1 1 0.000 01/2024 \$ 3,330 10 8 5,413 1 0 0 1 1 0 0 1 1 0.000 01/2024 \$ 3,333 10 KK 21,175 6 6 0 0 6 0.000 01/2024 \$ 3,333 10 KK 21,175 6 6 0 0 6 0.000 01/2024 \$ 2,98 2AR 5,546 5 5 0 5 0 5 0 0 0 0 0.000 01/2024 \$ 4,733 MXN 83,030 149 0 149 0.01 149 0.01 0.000 01/2024 \$ 1,997 10 K7,691,593 41 0 0 41 0.000 03/2024 \$ 10 K 7,691,593 41 0 0 41 0.000 03/2024 \$ 10 K 7,691,593 41 0 0 41 0.000 01/2024 \$ 10 K 7,691,593 41 0 0 41 0.000 01/2024 \$ 10 K 7,691,593 41 0 0 41 0.000 01/2024 \$ 10 K 7,691,593 41 0 0 41 0.000 01/2024 \$ 10 K 7,691,593 41 0 0 41 0.000 01/2024 \$ 10 K 7,691,593 41 0 0 41 0.000 01/2024 \$ 10 K 7,691,593 5 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			1 - 1 - 1		•			
01/20/24				·		0	0	
01/20/24			· · · · · · · · · · · · · · · · · · ·		·			
01/2024		01/2024	6,786	£ 5,378	70	0	70	0.00
BRC 01/20/24								
01/2024 S 3,133 DKK 21,175 6 0 6 0.00 149 0.01		01/2024	8,357	ZAR 154,919		0		0.01
CRE	BRC				•	-	· ·	
CBK 03/2024 HUF 114,515 S 277 0 (4) (4) (4) 0.00								
CBK								
01/2024 NZD 68,936 42,554 0 (1,94) (1,94) (1,94) (0,04) (1,094	CBK							
01/2024 \$ \$ 1,124 £ 888 8 0 8 0.00 01/2024 2R 5,244 \$ 278 0 (8) (8) 0.00 03/2024 \$ \$ 301 IDR 4629,749 0 0 0 0 0 0.00 06/2024 \$ \$ 301 IDR 4629,749 0 0 0 0 0 0 0.00 06/2024 \$ \$ 301 IDR 4629,749 0 0 0 0 0 0 0.00 06/2024 \$ \$ 301 IDR 4629,749 0 0 0 0 0 0 0.00 06/2024 KRW 194,955 KRV 52,420 0 0 0 0 0 0 0.00 0GIM 01/2024 KRW 194,955 KRV 52,420 0 0 0 0 0 0 0.00 0GIM 01/2024 CAD 76,029 55,951 0 0 (1,715) (1,715) (1,715) (0,07) 01/2024 DKK 217,881 32,140 0 (1,56) (156) (156) (0,01) 01/2024 DKK 217,881 32,140 0 (1,56) (166) (166) (0,00) IPM 01/2024 DKK 53,660 12,5552 0 (97) (97) (97) 0.00 01/2024 DKK 53,660 12,5552 0 (97) (97) (97) 0.00 01/2024 LHUF 1,265,609 3,605 0 (52) (52) (52) 0.00 01/2024 \$ 300 IDR 4,616,100 0 (11) (1) (1) 0.00 01/2024 S 300 IDR 4,616,100 0 (11) (1) (1) 0.00 01/2024 S 300 IDR 4,616,100 0 (11) (1) (1) 0.00 01/2024 S 300 IDR 4,616,100 0 (11) (1) (1) 0.00 01/2024 KRW 192,788 156 0 0 0 0 0 0 0.00 03/2024 6 6,899 BR 33,815 55 0 0 55 0 0 0.00 03/2024 CAD 3,3605 2,282 0 (185) (185) (185) (185) (0.01) 01/2024 AUD 9,545 156 0 0 0 0 0 0 0.00 03/2024 CAD 3,360 2,283 0 (66) (66) 0.00 01/2024 E 3,353 445 0 (66) (66) 0.00 01/2024 E 3,353 445 0 (66) (66) 0.00 01/2024 E 3,363 0 2,483 0 (66) (66) (60) 0.00 01/2024 E 3,363 445 0 (63) (63) (63) (63) (63) (63) (63) (63)		01/2024	IDR 4,628,561	301		0	0	0.00
01/2024								
03/2024		01/2024	99	MXN 1,730	3	0	3	0.00
03/2024 S 301 IDR 4629/749 O O O O O O O O O								
DUB							, O	
GLM 01/2024 0	DIID							
O11/2024					-		•	
DIT								
JPM 01/2024 DKK 85,360 12,552 0 (97) (97) 0.00 01/2024								
01/2024	JPM	01/2024	DKK 85,360	12,552		(97)	(97)	0.00
01/2024								
MBC 01/2024 KRW 192,758 150 0 0 0 0 0.00 0.00 0 0.00 0 0.00 01/2024 AUD 9,545 6,329 0 (185) (185) (0.01) 0 0 0 0.00 01/2024 CAD 3,360 2,483 0 (66) (66) (66) 0.00 01/2024 CAD 3,360 2,483 0 (56) (56) (56) 0.00 01/2024 € 38,147 41,711 0 (438) (438) (0.02) 01/2024 £ 353 445 0 (5) (5) (5) (5) 0.00 01/2024 HUF 22,526 644 0 (1) (1) (1) (1) 0.00 01/2024 £ 1 353 445 0 (1) (1) (1) (1) 0.00 01/2024 HUF 22,526 644 0 (1) (1) (1) (1) 0.00 01/2024 £ 1 1 1 0 0 0 0 15 0.00 01/2024 £ 1 1 1 0 0 0 0 0 0 0 0.00 01/2024 £ 1 1 1 0 0 0 0 15 0.00 01/2024 £ 1 1 1 0 0 0 0 15 0.00 01/2024 £ 1,072 DKK 7,295 10 0 15 0.00 0 0.00 01/2024 \$ 1,072 DKK 7,295 10 0 10 0 10 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) (4) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) (4) (5) (6) (6) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) (4) (5) (6) (6) 0.00 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) (4) (5) (6) (6) (6) 0.00 01/2024 \$ 1,059 € 956 0 (4) (4) (4) (4) (4) (5) (6) (6) (6) (6) (6) (6) (6) (6) (6) (6		01/2024	150	KRW 194,424	0	0	0	0.00
MBC 01/2024 KRW 192,758 150 0 0 0 0 0.00 01/2024 AUD 9,545 6,329 0 (185) (185) (0.01) 01/2024 CAD 3,360 2,483 0 (66) (66) (66) 0.00 01/2024 0KK 16,035 2,321 0 (56) (56) (56) 0.00 01/2024 € 38,147 41,711 0 (438) (438) (0.02) 01/2024 HUF 22,526 64 0 (5) (5) (5) 0.00 01/2024 DKK 14,530 2,169 15 0 15 0.00 01/2024 £ 1 1 1 0 0 0 0 0 0.00 01/2024 £ 1 1,059 € 956 0 (873) (873) (0.04) 01/2024 \$ 1,072 DKK 7,295 10 0 10 0 10 0.00 01/2024 \$ 1,075 € 956 0 (4) (4) (4) 0.00 01/2024 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) (4) 0.00 01/2024 1,1059 € 956 0 (4) (4) (4) (4) 0.00 01/2024 5 10 0 0 0 0 0 0 0 0 0.00 03/2024 2 299 IDR 4,648,950 2 0 0 2 0 0.00 03/2024 5 19,188 \$ 656,710 0 (5,171) (5,171) (5,171) (0.22) 04 5 10 1/2024 5 19,188 \$ 656,710 0 (5,171) (5,171) (0.22) 05 10 1/2024 5 19,188 \$ 656,710 0 (4) (4) (4) (4) 0.00 06 1/2024 5 10 10 10 10 10 10 10 10 10 10 10 10 10								
01/2024				150	0	0	0	0.00
01/2024	MBC							
MYI							(56)	
MYI 01/2024 HUF 22,526 64 0 (1) (1) 0.00 MYI 01/2024 DKK 14,530 2,169 15 0 15 0.00 15 0.00 01/2024						(438)	(438)	
MYI 01/2024						(1)	(1)	
01/2024	MYI	01/2024	DKK 14,530			0	15	0.00
01/2024 \$ 1,072 DKK 7,295 10 0 10 0.00 01/2024 1,059 € 956 0 (4) (4) (4) 0.00 01/2024 2,510 f 1,986 23 (2) 21 0.00 01/2024 102 ZAR 1,865 0 0 0 0 0.00 03/2024 299 IDR 4,648,950 2 0 2 0.00 RYL 01/2024 f 1,195 f 934 0 (4) (4) (4) 0.00 SCX 01/2024 f 519,188 \$ 656,710 0 (4) (4) (4) 0.00 SCX 01/2024 \$GD 9 7 0 (5,171) (5,171) (0.22) 01/2024 \$GD 9 7 0 0 0 0 0 0.00 01/2024 \$ 1,055 \$ 13,732 0 (421) (421) (0.02) 03/2024 TWD 427,105 \$ 13,732 0 (421) (421) (0.02) 03/2024 \$ 4,593 INR 384,167 8 0 8 0.00 01/2024 AUD 7,716 \$ 5,120 0 (147) (147) (0.01) 01/2024 \$EK 293,658 28,453 0 (693) (693) (0.03) 01/2024 \$ SEK 293,658 28,453 0 (693) (693) (0.03) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 \$ 385 MXN 6,766 13 0 9 0.00								
01/2024 2,510 £ 1,986 23 (2) 21 0.00 01/2024 102 ZAR 1,865 0 0 0 0 0.00 03/2024 299 IDR 4,648,950 2 0 2 0.00 RYL 01/2024 £ 1,195 £ 934 0 (4) (4) 0.00 SCX 01/2024 £ 519,188 \$ 656,710 0 (5,171) (5,171) (0.22) 01/2024 SGD 9 7 0 0 0 0 0.00 01/2024 \$ 5GD 9 7 0 0 0 0 0.00 01/2024 \$ 2,569 MXN 45,110 83 0 83 0.00 03/2024 TWD 427,105 \$ 13,732 0 (421) (421) (0.02) 03/2024 \$ 4,593 INR 384,167 8 0 8 0.00 UAG 01/2024 AUD 7,716 \$ 5,120 0 (147) (147) (0.01) 01/2024 \$ 292,230 1,995 0 (79) (79) 0.00 01/2024 SEK 293,658 28,453 0 (693) (693) (0.03) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 \$ 385 MXN 6,766 13 0 9 0.00		01/2024	\$ 1,072	DKK 7,295	10	0	10	0.00
01/2024 102 ZAR 1,865 0 0 0 0 0 0.00 0 0.00 03/2024 299 IDR 4,648,950 2 0 0 2 0.00 0 0 0.00 0 0 0 0 0 0 0 0						(4) (2)	(4) 21	
RYL 01/2024 1,195 f 934 0 (4) (4) 0.00 SCX 01/2024 f 519,188 \$ 656,710 0 (5,171) (5,171) (0.22) 01/2024 SGD 9 7 0 0 0 0 0.00 0.00 01/2024 \$ 2,569 MXN 45,110 83 0 83 0.00 03/2024 TWD 427,105 \$ 13,732 0 (421) (421) (0.02) 03/2024 \$ 4,593 INR 384,167 8 0 8 0.00 0 0 0 0 0 0 0 0 0 0 0 0 0 0		01/2024	102	ZAR 1,865	0	0	0	0.00
SCX 01/2024 £ 519,188 \$ 656,710 0 (5,171) (5,171) (0.22) 01/2024 SGD 9 7 0 0 0 0 0.00 01/2024 \$ 2,569 MXN 45,110 83 0 83 0.00 03/2024 TWD 427,105 \$ 13,732 0 (421) (421) (0.02) 03/2024 \$ 4,593 INR 384,167 8 0 8 0.00 UAG 01/2024 AUD 7,716 \$ 5,120 0 (147) (147) (0.01) 01/2024 ¥ 292,230 1,995 0 (79) (79) (79) 0.00 01/2024 SEK 293,658 28,453 0 (693) (693) (0.03) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 4,367 INR 365,422 9 0 9 0.00	RVI				2		2	
01/2024 \$ 2,569 MXN 45,110 83 0 83 0.00 03/2024 TWD 427,105 \$ 13,732 0 (421) (421) (0.02) 03/2024 \$ 4,593 INR 384,167 8 0 8 0.00 UAG 01/2024 AUD 7,716 \$ 5,120 0 (147) (147) (0.01) 01/2024 \$ 292,230 1,995 0 (79) (79) 0.00 01/2024 SEK 293,658 28,453 0 (693) (693) (693) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 4,367 INR 365,422 9 0 9 0.00	SCX	01/2024	£ 519,188	\$ 656,710	0	(5,171)	(5,171)	(0.22)
03/2024 TWD 427,105 \$ 13,732 0 (421) (421) (0.02) 03/2024 \$ 4,593 INR 384,167 8 0 8 0.00 UAG 01/2024 AUD 7,716 \$ 5,120 0 (147) (147) (0.01) 01/2024 \$ 292,230 1,995 0 (79) (79) 0.00 01/2024 SEK 293,658 28,453 0 (693) (693) (693) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 4,367 INR 365,422 9 0 9 0.00								0.00
UAG 03/2024 \$ 4,593 INR 384,167 8 0 8 0.00 01/2024 AUD 7,716 \$ 5,120 0 (147) (147) (0.01) 01/2024 ¥ 292,230 1,995 0 (79) (79) 0.00 01/2024 5EK 293,658 28,453 0 (693) (693) (0.03) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 4,367 INR 365,422 9 0 9 0.00								
01/2024 ¥ 292,230 1,995 0 (79) (79) 0.00 01/2024 SEK 293,658 28,453 0 (693) (693) (0.03) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 4,367 INR 365,422 9 0 9 0.00	LIAC	03/2024	\$ 4,593	INR 384,167	8	0	8	0.00
01/2024 SEK 293,658 28,453 0 (693) (693) (0.03) 01/2024 \$ 385 MXN 6,766 13 0 13 0.00 03/2024 4,367 INR 365,422 9 0 9 0.00	UAG							
03/2024 4,367 INR 365,422 9 0 9 0.00		01/2024	SEK 293,658	28,453	0	(693)	(693)	(0.03)
			, ,					

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income and Investor CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	\$ 362	CHF 309	\$ 5	\$ 0	\$ 5	0.00
BRC	01/2024	3,380	2,948	125	0	125	0.01
CBK	01/2024	CHF 105	\$ 121	0	(5)	(5)	0.00
	01/2024	\$ 27,382	CHF 23,857	977	0	977	0.04
GLM	01/2024	CHF 321	\$ 368	0	(14)	(14)	0.00
	01/2024	\$ 30,456	CHF 26,687	1,269	0	1,269	0.05
MYI	01/2024	CHF 252	\$ 289	0	(10)	(10)	0.00
	01/2024	\$ 29,926	CHF 26,123	1,128	0	1,128	0.05
SCX	01/2024	CHF 19	\$ 22	0	0	0	0.00
				\$ 3,504	\$ (29)	\$ 3,475	0.15

As at 31 December 2023, the Institutional USD (Currency Exposure) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 457	AUD 691	\$ 15	\$ 0	\$ 15	0.00
	01/2024	902	£ 712	5	0	5	0.00
	01/2024	581	¥ 85,664	28	0	28	0.00
	01/2024	251	NZD 412	10	0	10	0.00
BPS	01/2024	29	DKK 196	0	0	0	0.00
	01/2024	1,414	£ 1,115	7	0	7	0.00
	01/2024	365	¥ 53,664	16	0	16	0.00
CBK	01/2024	DKK 0	\$ 0	0	0	0	0.00
	01/2024	\$ 1	SEK 9	0	0	0	0.00
GLM	01/2024	777	CAD 1,056	24	0	24	0.00
MBC	01/2024	CAD 0	\$ 0	0	0	0	0.00
	01/2024	\$ 50	AUD 75	2	0	2	0.00
	01/2024	9,281	€ 8,441	46	0	46	0.00
MYI	01/2024	221	¥ 32,541	10	0	10	0.00
SCX	01/2024	290	SEK 3,017	9	0	9	0.00
UAG	01/2024	38	DKK 260	0	0	0	0.00
	01/2024	7,666	£ 6,058	56	0	56	0.01
				\$ 228	\$ 0	\$ 228	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 10,195	\$ 11,143	\$ 2	\$ (123)	\$ (121)	(0.01)
	01/2024	\$ 399,605	€ 363,351	1,862	0	1,862	0.08
BRC	01/2024	355,686	323,415	1,657	0	1,657	0.07
CBK	01/2024	€ 8,224	\$ 8,944	1	(144)	(143)	(0.01)
MBC	01/2024	2,876	3,123	0	(54)	(54)	0.00
	01/2024	\$ 319,539	€ 292,235	3,353	0	3,353	0.14
UAG	01/2024	2,499	2,272	11	0	11	0.00
				\$ 6,886	\$ (321)	\$ 6,565	0.27

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income and R Class GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 183	\$ 231	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	\$ 14,232	£ 11,230	85	0	85	0.00
BPS	01/2024	£ 127	\$ 160	0	(2)	(2)	0.00
	01/2024	\$ 16,619	£ 13,102	84	0	84	0.00
BRC	01/2024	291	230	2	0	2	0.00
CBK	01/2024	£ 1,967	\$ 2,487	0	(20)	(20)	0.00
GLM	01/2024	17	22	0	0	0	0.00
MBC	01/2024	2,100	2,668	0	(9)	(9)	0.00
MYI	01/2024	488	623	1	(1)	0	0.00
SCX	01/2024	\$ 95,786	£ 75,727	754	0	754	0.03
SSB	01/2024	£ 230	\$ 289	0	(4)	(4)	0.00
	01/2024	\$ 63,045	£ 49,962	649	, O	649	0.03
UAG	01/2024	£ 1,500	\$ 1,877	0	(35)	(35)	0.00
	01/2024	\$ 95,780	£ 75,681	702	, O	702	0.03
				\$ 2,277	\$ (73)	\$ 2,204	0.09

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 58,525	SGD 77,798	\$ 470	\$ 0	\$ 470	0.02
JPM	01/2024	12,438	16,589	141	0	141	0.01
MYI	01/2024	54,569	72,791	629	0	629	0.03
TOR	01/2024	52,083	69,493	613	0	613	0.02
				\$ 1,853	\$ 0	\$ 1,853	0.08
Total OTC Financial Derivat	ive Instruments					\$ (11,169)	(0.47)
Total Investments						\$ 3,703,023	155.52
Other Current Assets & Liak	oilities					\$ (1,321,930)	(55.52)
Net Assets						\$ 2,381,093	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.
- (f) Securities with an aggregate fair value of \$1,193,907 (31 December 2022: \$734,559) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Security with an aggregate fair value of \$Nil (31 December 2022: \$9,544) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$4,789 (31 December 2022: \$101) and cash of \$3,304 (31 December 2022: \$Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$32,998 (31 December 2022: \$24,192) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$20,690 (31 December 2022: \$21,490) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,694,700	\$ 5,369	\$ 3,700,069
Investment Funds	23,397	0	0	23,397
Repurchase Agreements	0	2,878	0	2,878
Financial Derivative Instruments ⁽³⁾	(9,807)	(13,514)	0	(23,321)
Totals	\$ 13,590	\$ 3,684,064	\$ 5,369	\$ 3,703,023

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 3,391,396	\$ 0	\$ 3,391,396
Investment Funds	7,043	0	0	7,043
Repurchase Agreements	0	2,245	0	2,245
Financial Derivative Instruments(3)	(4,808)	18,214	0	13,406
Totals	\$ 2,235	\$ 3,411,855	\$ 0	\$ 3,414,090

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

 $[\]ensuremath{^{(2)}}$ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Schedule of Investments Global Real Return Fund (Cont.)

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
CIB	5.470%	21/11/2023	04/01/2024	\$ (157,548)	\$ (158,529)	(6.66)
	5.470	13/12/2023	04/01/2024	(34,825)	(34,926)	(1.47)
NOM	5.500	07/12/2023	18/01/2024	(377,351)	(378,792)	(15.91)
SCX	3.920	01/11/2023	07/02/2024	€ (63,384)	(70,474)	(2.96)
STR	5.540	02/01/2024	03/01/2024	\$ (435,389)	(435,389)	(18.28)
	5.660	29/12/2023	02/01/2024	(478,632)	(478,858)	(20.11)
Total Reverse Repurchase Agreements					\$ (1,556,968)	(65.39)

December 6

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (470)	\$ 350	\$ (120)	\$ N/A	\$ N/A	\$ N/A
BOA	(2,771)	2,700	(71)	3,056	(2,990)	66
BOM	N/A	N/A	N/A	110	0	110
BPS	(4,313)	6,400	2,087	(381)	580	199
BRC	1,986	(3,850)	(1,864)	(156)	130	(26)
CBK	(1,090)	660	(430)	11,029	(10,872)	157
DUB	470	(350)	120	(3,859)	3,720	(139)
FAR	(1,133)	1,000	(133)	N/A	N/A	N/A
GLM	(2,794)	2,320	(474)	(1,194)	610	(584)
GST	(932)	900	(32)	(2,425)	2,410	(15)
JPM	46	0	46	(2,608)	2,180	(428)
MBC	2,587	(4,050)	(1,463)	8,954	(8,240)	714
MYC	(27)	0	(27)	(36)	90	54
MYI	928	(1,200)	(272)	(3,890)	2,910	(980)
RBC	N/A	N/A	N/A	44	0	44
RYL	(4)	0	(4)	N/A	N/A	N/A
SAL	(9)	130	121	(20)	130	110
SCX	(4,738)	5,720	982	(7,751)	7,310	(441)
SSB	645	(560)	85	N/A	N/A	N/A
TOR	613	(440)	173	(270)	1,420	1,150
UAG	(163)	510	347	18	0	18

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	131.53	115.82
Transferable securities dealt in on another regulated market*	23.61	15.81
Other transferable securities	0.26	0.25
Investment funds	0.98	0.27
Repurchase agreements	0.12	0.09
Financial derivative instruments dealt in on a regulated market	(0.78)	(0.09)
Centrally cleared financial derivative instruments	0.27	0.58
OTC financial derivative instruments	(0.47)	0.02
Reverse repurchase agreements	(65.39)	(30.96)
Sale-buyback financing transactions	N/A	(0.37)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	1.22	1.83
Belgium	0.08	0.07
Canada	1.61	1.46
Cayman Islands	1.09	1.58
Denmark	2.92	4.20
France	9.43	7.82
Germany	3.63	0.86
Ireland ´	9.23	8.54
Italy	12.38	7.79
Japan	5.12	4.27
Luxembourg	0.87	0.02
Netherlands	0.75	0.71
New Zealand	1.87	1.63
Peru	0.01	0.07
Slovenia	0.04	0.04

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Spain	2.27	1.71
Supranational	0.37	N/A
Sweden	1.33	1.15
Switzerland	0.17	N/A
United Kingdom	28.51	25.93
United States	71.99	62.20
Short-Term Instruments	0.51	N/A
Investment Funds	0.98	0.27
Repurchase Agreements	0.12	0.09
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.76)	(0.09)
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.02)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.00
Interest Rate Swaps	0.27	0.58
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.46
Written Options		
Inflation-Capped Options	(0.01)	(0.02)
Interest Rate Swaptions	(0.23)	(0.88)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Forward Foreign Currency Contracts	(0.83)	(0.96)
Hedged Forward Foreign Currency Contracts	0.60	1.42
Other Current Assets & Liabilities	(55.52)	(32.75)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES			CORPORATE BONDS & NOT	ES			BNP Paribas Issuance BV			
LOAN PARTICIPATIONS A	AND ASSIG	INMENTS	BANKING & FINANCE				0.000% due 09/04/2029	\$ 10.5	1,652,088	2.34
American Airlines, Inc.			ABN AMRO Bank NV 6.575% due 13/10/2026 \$	00 500	\$ 101,192	0.14	BPCE S.A. 1.652% due 06/10/2026	1,027	956	0.00
	\$ 58,950 \$	60,649 0.09	Adler Financing SARL (12.500%				6.612% due 19/10/2027	207,300	213,498	
Avolon TLB Borrower (U.S.) 7.708% due 22/06/2028	4,102	4,111 0.01	12.500% due				6.714% due 19/10/2029 7.003% due 19/10/2034	188,100 152,500	198,264 165,924	
Carnival Corp.			30/06/2025 (d) € AGFC Capital Trust	903	1,053	0.00	Brandywine Operating Pa		7.000	
	€ 60,916 \$ 15,234	67,501 0.10 15,278 0.02		23,000	11,697	0.02	3.950% due 15/11/2027 7.800% due 15/03/2028	7,918 3,832	7,083 3,880	
Cengage Learning, Inc.			AGPS BondCo PLC	1 100	400	0.00	CaixaBank S.A.	,	•	
10.405% due 14/07/2026	28,669	28,796 0.04	5.000% due 27/04/2027 € 5.500% due 13/11/2026	1,100 200		0.00	6.208% due 18/01/2029 6.684% due 13/09/2027	64,050 21,400	65,389 21,952	
Charter Communications Op 7.133% due 01/02/2027	34,569	34,613 0.05	AIB Group PLC				6.840% due 13/09/2034	21,000	22,197	
Diamond Sports Group LLC	,	·	5.250% due 23/10/2031 6.608% due 13/09/2029 \$	92,600 20,300	110,677 21,408		CIFI Holdings Group Co. L 4.375% due 12/04/2027 ^	td. 2,000	117	0.00
TBD% - 15.420% due 25/05/2026	4,030	3,053 0.00	Ally Financial, Inc.	20,300	21,400	0.05	4.450% due 17/08/2026 ^	1,700		0.00
DirecTV Financing LLC	4,030	3,033 0.00	5.800% due 01/05/2025	20,282	20,317	0.03	4.800% due 17/05/2028 ^ 5.250% due 13/05/2026 ^	700 1,100		0.00
10.650% due 02/08/2027	35,427	35,491 0.05	Ambac Assurance Corp. 5.100% (i)	0	0	0.00	5.950% due 20/10/2025 ^	1,300	91	0.00
Emerald TopCo, Inc. 8.970% due 24/07/2026	3,548	3,523 0.01	American Assets Trust LP	Ů	Ü	0.00	6.000% due 16/07/2025 ^ 6.450% due 07/11/2024 ^	2,000 3,300		0.00
Envision Healthcare Corp.			3.375% due 01/02/2031	4,800	3,918	0.01	Citigroup, Inc.	3,300	233	0.00
13.258% due 15/09/2028	58,953	58,953 0.08	American Tower Corp. 3.650% due 15/03/2027	6,200	5,967	0.01	2.572% due 03/06/2031 (I) 3.106% due 08/04/2026	5,000 1,800	4,274 1.750	
Finastra USA, Inc. 0.500% - 12.616% due			Armor Holdco, Inc.	-,	-,		Corestate Capital Holding	•	,	0.00
13/09/2029 µ	2,979	2,978 0.00	8.500% due 15/11/2029	800		0.00	11.000% PIK)	,		
12.713% due 13/09/2029 iHeartCommunications, Inc.	28,721	28,683 0.04	Army Hawaii Family Housing To 5.876% due 15/06/2050	102,010		0.10	10.000% due 31/12/2026 (d)	€ 1,000	1,105	0.00
8.470% due 01/05/2026	256,394	222,277 0.32	Aroundtown S.A.				Corestate Capital Holding	S.A. (8.000%	Cash or	
8.720% due 01/05/2026	10,691	9,220 0.01	1.500% due 28/05/2026 € 5.375% due 21/03/2029 \$	300 33,840		0.00	9.000% PIK) 8.000% due			
Lealand Finance Co. BV 8.470% due 28/06/2024	2,771	1,926 0.00	Asian Development Bank	33,010	27,030	0.01	31/12/2026 ^(d)	6,482	3,750	0.01
Lealand Finance Co. BV (6.4	70% Cash a	and 3.000% PIK)		99,000	5,765	0.01	Country Garden Holdings 2.700% due 12/07/2026 ^		6/16	0.00
3.000% - 6.470% due 30/06/2025 (d)	6,706	2,806 0.00	Avolon Holdings Funding Ltd. 2.528% due 18/11/2027 \$	165,597	146,862	0.21	3.125% due 22/10/2025 ^	13,400	1,167	0.00
Poseidon Bidco SASU	57.00	2,000 0.00	Banca Monte dei Paschi di Sier				3.875% due 22/10/2030 ^ 4.800% due 06/08/2030 ^	6,400 1,000		0.00
	€ 103,800	114,806 0.16	1.875% due 09/01/2026 € 2.625% due 28/04/2025	33,400 5,400	35,094 5,823		5.125% due 17/01/2025 ^	1,600	125	0.00
PUG LLC 8.970% due 12/02/2027	\$ 13,051	12,875 0.02	3.625% due 24/09/2024	4,800	5,268	0.01	5.400% due 27/05/2025 ^ 5.625% due 14/01/2030 ^	1,600 700		0.00
9.720% due 12/02/2027	973	968 0.00	6.750% due 02/03/2026 7.708% due 18/01/2028	129,460 5,000	146,449 5,537		6.150% due 17/09/2025 ^	1,000		0.00
SCUR-Alpha 1503 GmbH 9.448% due 29/03/2030 €	€ 62,100	63,013 0.09	8.000% due 22/01/2030	26,444	29,467	0.04	6.500% due 08/04/2024 ^ 8.000% due 27/01/2024 ^	500 2,800		0.00
	\$ 112,849	104,151 0.15	8.500% due 10/09/2030 Banco de Credito del Peru S.A.	12,200	13,584	0.02	CPI Property Group S.A.		4.005	
Sotera Health Holdings LLC 8.395% due 11/12/2026	17,409	17,423 0.02		95,500	25,051	0.04	1.500% due 27/01/2031 2.750% due 12/05/2026	€ 2,200 2,600	1,286 2,405	
SS&C European Holdings SA		17,425 0.02	Banco Espirito Santo S.A.	16 200	4.024	0.01	2.750% due 22/01/2028	£ 1,700	1,527	
7.220% due 16/04/2025	8,319	8,341 0.01	2.625% due 08/05/2017 ^ € 4.750% due 15/01/2018 ^	16,200 8,100			Credit Agricole S.A. 6.316% due 03/10/2029	\$ 23,650	24,794	0.04
SS&C Technologies, Inc. 7.220% due 16/04/2025	14,149	14,184 0.02	Banco Santander S.A.				Credit Suisse AG	ψ 25,030	21,731	0.01
Syniverse Holdings, Inc.	17,175	14,104 0.02	1.849% due 25/03/2026 \$ 4.250% due 11/04/2027	5,000 2,800			0.495% due 02/02/2024 5.500% due 20/08/2026	17,400 € 78,600	17,324 91,319	
12.348% due 13/05/2027	39,299	34,755 0.05	4.379% due 12/04/2028	1,200	1,167	0.00	Credit Suisse AG	€ 70,000	31,313	0.13
TransDigm, Inc. 8.598% due 22/02/2027	36,573	36,772 0.05	6.527% due 07/11/2027 6.607% due 07/11/2028	47,800 30,800			AT1 Claim	\$ 138,872	16,664	0.02
8.598% due 24/08/2028	83,172	83,655 0.12	Bank of America Corp.	50,000			Deutsche Bank AG 1.375% due 17/02/2032	€ 39,900	36,284	0.05
U.S. Renal Care, Inc. 10.470% due 20/06/2028	24,981	19,048 0.03	3.419% due 20/12/2028 3.824% due 20/01/2028	19,850 2,692			1.750% due 19/11/2030	5,000	4,809	0.01
United Airlines, Inc.	24,301	19,040 0.03	4.571% due 27/04/2033	3,000	2,861	0.00	2.129% due 24/11/2026 (l) 3.035% due 28/05/2032 (l)	\$ 24,300 45,920	22,792 38,388	
9.220% due 21/04/2028	18,607	18,700 0.03	4.827% due 22/07/2026 5.202% due 25/04/2029	3,300 7,300			3.547% due 18/09/2031	20,300	17,827	0.03
Veritas U.S., Inc. 10.470% due 01/09/2025	1,976	1,649 0.00	5.288% due 25/04/2034	51,100			6.720% due 18/01/2029 6.819% due 20/11/2029	34,800 26,700	36,463 28,128	
Wesco Aircraft Holdings, Inc		1,045 0.00	Bank of Nova Scotia				East Lane Re Ltd.	44000		
TBD% - 13.988% due 01/03/2024		7 021 0 01	4.900% due 04/06/2025 (i)(k)	3,346	3,204	0.00	14.582% due 31/03/2026 EPR Properties	14,900	14,974	0.02
Westmoreland Coal Co.	7,371	7,821 0.01	Barclays PLC				3.600% due 15/11/2031	841		0.00
8.000% due 04/11/2030	1,962	1,452 0.00	4.972% due 16/05/2029 5.501% due 09/08/2028	81,215 40,884			3.750% due 15/08/2029 4.500% due 01/06/2027	2,887 5,100	2,543 4,816	
Windstream Services LLC 11.706% due 21/09/2027	27,107	25,718 0.04	6.490% due 13/09/2029	13,300	13,860	0.02	4.750% due 15/12/2026	7,623	7,300	0.01
Wm Morrison Supermarkets		25,710 0.04	6.496% due 13/09/2027 6.692% due 13/09/2034	31,300 26,900			4.950% due 15/04/2028 Equinix, Inc.	7,610	7,226	0.01
8.752% due 04/11/2027	€ 112,376	118,220 0.17	7.385% due 02/11/2028	21,400	22,883	0.03	2.900% due 18/11/2026	2,400	2,281	0.00
Worldpay LLC TBD% due 31/01/2031	\$ 25,200	25,342 0.04	7.437% due 02/11/2033 Bevco Lux SARL	35,850	40,169	0.06	Erste Group Bank AG			
.5570 auc 5170172051	25,200	1,288,751 1.83		15,000	13,904	0.02	4.250% due 15/10/2027 (i)(k)	€ 29,000	27,518	0.04
			Blue Ridge Re Ltd.	11 400	11 402	0.02	Essential Properties LP			
			10.582% due 08/01/2031 \$	11,486	11,492	0.02	2.950% due 15/07/2031	\$ 4,000	3,150	0.00

DESCRIPTION	PAR V	ALUE	6 OF NET SETS	DESCRIPTION		PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	NET
Extra Space Storage LP		055 0		Morgan Stanley	\$ 68,5		41,638		SLM Student Loan Trust	€ 1	0,742 \$	11,018	
Ford Motor Credit Co. LLC				2.188% due 28/04/2026	1,4		1,345		Societe Generale S.A.				
2.748% due 14/06/2024 £ 17 7.200% due 10/06/2030 \$ 3		139 0 112 0		3.622% due 01/04/2031 4.679% due 17/07/2026	13,2 2,4	100	12,165 2,378		2.889% due 09/06/2032 6.446% due 10/01/2029		4,300 1,300	11,812 53,112	
7.350% due 04/11/2027	,800 2,	955 0		5.123% due 01/02/2029 6.138% due 16/10/2026	4,2	.37 100	4,259 2,037		6.447% due 12/01/2027	4	2,900	43,674	0.06
Gateway Casinos & Entertainment 5.000% due 12/03/2038 CAD 46		032 0	05	National Health Investors, Inc		100	2,037	0.00	6.691% due 10/01/2034 Standard Chartered PLC	13	7,100	144,927	0.21
GLP Capital LP	,,500 52,)JZ 0	03	3.000% due 01/02/2031		000	7,207	0.01	2.678% due 29/06/2032		3,500	2,849	
		466 0 974 0		Nationwide Building Society 3.960% due 18/07/2030	163,8	83	153,224	0.22	6.170% due 09/01/2027 6.750% due 08/02/2028		5,500 4,900	5,586 159,680	
5.250% due 01/06/2025	,502 3,4	192 0	01	4.302% due 08/03/2029	34,	00	32,699		7.018% due 08/02/2030		4,800		
		130 0 052 0			€ 73,4 \$ 97,1		83,677 100,596		Stichting AK Rabobank Certif 6.500% (i)		e n 16,326	228,841	0.32
Goldman Sachs Group, Inc.	700 5	-74 0	0.4	Nature Coast Re Ltd. 10.000% due 07/12/2030	11,2	06	11,211	0.02	Sunac China Holdings Ltd.	_	227	25	0.00
		571 0 373 0		NatWest Group PLC	11,2	.00	11,211	0.02	6.000% due 30/09/2026 6.250% due 30/09/2027	\$	337 337		0.00
6.484% due 24/10/2029 150		265 0		4.445% due 08/05/2030 4.892% due 18/05/2029	121,1 62,8		116,168 61,762		6.500% due 30/09/2027		675	53	0.00
Goodman U.S. Finance Three LLC 3.700% due 15/03/2028	,640 10,8	345 0	02	5.076% due 27/01/2030	134,6		132,721		6.750% due 30/09/2028 7.000% due 30/09/2029		1,012 1,012		0.00
Hexagon RE Ltd.				6.016% due 02/03/2034 Navient Corp.	62,8	800	66,003	0.09	7.250% due 30/09/2030		476	19	0.00
13.871% due 07/01/2031 € 10 Highwoods Realty LP),684 11,	770 0	02	5.625% due 25/01/2025	3,5	49	3,338	0.00	SVB Financial Group 3.125% due 05/06/2030 ^		300	197	0.00
	,100	910 0	00	New Metro Global Ltd. 4.500% due 02/05/2026	46	500	1,162	0.00	Taranis Reinsurance DAC 9.958% due 07/01/2031	€	6,700	7,407	0.01
HSBC Holdings PLC 2.357% due 18/08/2031 46	5,700 38,	715 0	06	4.625% due 15/10/2025	8	300	230	0.00	12.155% due 08/01/2031		9,400	10,391	
2.804% due 24/05/2032 25	,700 21,	466 0	03	4.800% due 15/12/2024 Nissan Motor Acceptance Co.		000	3,140	0.00	U.S. Capital Funding Ltd. 5.948% due 10/07/2043	\$	5,010	3,857	0.01
		099 0 567 0	00 06	2.750% due 09/03/2028	21,4	100	18,899	0.03	6.389% due 01/08/2034	Þ	400		0.00
4.583% due 19/06/2029 15	,300 14,	348 0	02	Nomura Holdings, Inc. 2.172% due 14/07/2028	14,9	168	13,160	0.02	UBS AG	1	0.705	40.426	0.07
	7,000 7,0 1,600 55,1		01 08	Nordea Kredit Realkreditaktie			13,100	0.02	5.125% due 15/05/2024 (k) UBS Group AG	4	9,785	49,436	0.07
	,700 134,	731 0	19	2.000% due 01/10/2047 DK	K	0	0	0.00	2.746% due 11/02/2033		3,116	2,558	
Hudson Pacific Properties LP 3.250% due 15/01/2030		368 0		Nykredit Realkredit A/S 2.000% due 01/07/2037		0	0	0.00	3.091% due 14/05/2032 3.126% due 13/08/2030		7,350 9,222	48,871 17,167	0.07 0.02
		726 0 570 0	01 01	2.000% due 01/10/2047		0	0	0.00	3.750% due 26/03/2025 3.869% due 12/01/2029		0,900 5,750	20,493 5,426	
		459 O		Orange Capital RE DAC 11.475% due 08/01/2027	€ 9,9	000	10,942	0.02	4.194% due 01/04/2031	8	3,637	77,949	0.11
InCaps Funding Ltd. 7.639% due 01/06/2033	,998 1,8	378 0	00	Park Aerospace Holdings Ltd. 5.500% due 15/02/2024	\$ 13,8	21	13,806	0.02	5.959% due 12/01/2034 6.246% due 22/09/2029		3,281 9,700	96,514 31,005	
Intesa Sanpaolo SpA				Preferred Term Securities Ltd.		101	13,000	0.02	6.301% due 22/09/2034 6.327% due 22/12/2027		0,000	10,594 31,760	
	,900 40, 5,000 27,		06 04	5.735% due 22/03/2038 5.785% due 22/03/2038		59 162	8,472 6,609		6.373% due 15/07/2026	3	2,250	32,636	0.05
		235 0		5.846% due 22/12/2036	3	62	329	0.00	6.442% due 11/08/2028 6.537% due 12/08/2033		5,850 2,073	120,385 108,991	0.17
JPMorgan Chase & Co. 2.083% due 22/04/2026	,100 2,	970 0	00	5.936% due 22/06/2037 5.946% due 22/03/2037	13,2 15,9		11,685 14,473		7.375% due 07/09/2033		6,500 8,880	9,560 138,774	0.01
3.509% due 23/01/2029	,500 3,	319 0	00	5.946% due 22/09/2037	15,9	03	13,517	0.02	9.016% due 15/11/2033		8,550	47,417	
		341 0 741 0		5.956% due 22/12/2036 5.986% due 22/09/2036	19,2 1,1	08	18,234 1,030		Unique Pub Finance Co. PLC	r	FOC	746	0.00
		177 0 175 0		5.996% due 22/12/2035 6.016% due 22/09/2037	9,1 11,7	46 '69	8,460 9,298		7.395% due 28/03/2024 Uniti Group LP	£	586	740	0.00
		578 0		6.026% due 23/09/2035	4	37	435	0.00	4.750% due 15/04/2028		1,366	9,808	
Kaisa Group Holdings Ltd. 9.375% due 30/06/2024 ^	,800	65 0	00	6.026% due 22/03/2037 6.046% due 22/03/2038	13,1 4,5	30 32	9,979 4,079		10.500% due 15/02/2028 Ursa Re Ltd.	/	2,952	74,021	0.11
9.750% due 28/09/2023 ^	800	29 0		6.076% due 22/12/2035 6.096% due 22/03/2038		64 185	1,818 7,858		10.871% due 07/12/2026 14.121% due 07/12/2026		9,400 4,900	19,399 24,898	
10.500% due 15/01/2025 ^	400	15 0	00	6.126% due 23/09/2035	6,6	43	5,879	0.01	VICI Properties LP		4,500	24,030	0.04
11.250% due 16/04/2025 ^	800	26 0	00	6.226% due 23/03/2035 6.482% due 03/07/2033	10,0	100 174	8,750 261	0.01	3.500% due 15/02/2025 3.750% due 15/02/2027		2,516 9,100	41,455 36,933	
11.500% due				6.546% due 22/03/2038	7	35	705	0.00	3.875% due 15/02/2029	1	4,180	13,037	0.02
30/01/2023 ^ 11.700% due	600	20 0	00	Realkredit Danmark A/S 2.500% due 01/04/2047 DKR	K	0	0	0.00	4.125% due 15/08/2030 4.250% due 01/12/2026		0,116 1,400	9,225 30,238	
11/11/2025 ^ 2 11.950% due	2,600	94 0	00	Santander UK Group Holdings 2.469% due 11/01/2028	PLC 5,6	:00	5,108	0.01	4.500% due 01/09/2026 4.500% due 15/01/2028		1,028 2,000	10,682 1,909	
12/11/2023 ^	800	29 0	00	3.823% due 03/11/2028	25,6	00	24,078	0.03	4.625% due 15/06/2025		5,648	5,551	0.01
KBC Group NV 5.796% due 19/01/2029 16	i,350 16,i	540 0	02	6.534% due 10/01/2029 6.750% due	47,0	100	48,685	0.07	4.625% due 01/12/2029 5.625% due 01/05/2024		2,600 9,505	30,750 9,480	
6.324% due 21/09/2034 75	,200 79,	527 0		24/06/2024 (i)(k)	£ 65,8 \$ 21,6		83,958 22,013		5.750% due 01/02/2027		5,355	25,450	0.04
Kennedy Wilson Europe Real Estat 3.250% due	e Ltd.			7.482% due 29/08/2029	£ 52,5		72,911		Voyager Aviation Holdings LL 8.500% due 09/05/2026 ^		4,668	2,538	0.00
12/11/2025 (m) € 9	,400 9,	137 0	01	SBA Tower Trust 2.836% due 15/01/2050	\$ 5,8	85	5,685	0.01	Wells Fargo & Co. 2.188% due 30/04/2026		6,600	6,329	0.01
Kilroy Realty LP 2.650% due 15/11/2033 \$ 2	,400 1,	323 0	00	Sberbank of Russia Via SB Cap	pital S.	A.			4.478% due 04/04/2031	1	3,200	12,763	0.02
4.250% due 15/08/2029		377 0		5.125% due 29/10/2022 ^ Seazen Group Ltd.	6,	00	366	0.00	4.540% due 15/08/2026 4.897% due 25/07/2033		1,000 8,800	10,889 8,578	
Lloyds Banking Group PLC 3.750% due 11/01/2027 24	,761 23,	785 0	03	4.450% due 13/07/2025		000		0.00	5.389% due 24/04/2034	1	7,600 8,000	17,687 28,522	0.03
4.750% due 21/09/2031 € 41 7.875% due	,600 48,	523 0	07	6.000% due 12/08/2024 SLM Corp.	5,(000	2,800	0.00	5.557% due 25/07/2034 6.303% due 23/10/2029	7	9,600	83,941	0.12
27/06/2029 (i)(k) £ 28	35,220	279 0	05	4.200% due 29/10/2025	2,6	86	2,608	0.00	6.491% due 23/10/2034	4	7,500	51,702	0.07

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Yango Group Co. Ltd. 6.900% due				3.950% due 30/06/2062	\$ 89,600 \$ 21,300	60,344 13,424	0.02	Noble Finance LLC 8.000% due 15/04/2030 \$	5,779 \$	6,018	0.01
31/10/2022 ^ C	:NY 50,000 <u>\$</u>	995 8,649,588	0.00 12.26	4.400% due 01/12/2061 Community Health Systems, In		26,303		NPC Ukrenergo 6.875% due 09/11/2028	1,000	272	0.00
INDUSTRIALS				5.625% due 15/03/2027 8.000% due 15/03/2026	79,160 33,087	73,654 33,007		Oracle Corp. 3.850% due 01/04/2060	2,776	2,016	
Air Canada Pass-Through 5.250% due 01/10/2030	Trust \$ 32,406	31,808	0.05	Constellation Oil Services Hol 13.500% due 30/06/2025	1,150	1,140		4.100% due 25/03/2061 (l) PeaceHealth Obligated Group	13,100	10,003	
Alaska Airlines Pass-Throu 4.800% due 15/02/2029	u gh Trust 19,407	18,886	0.03	Constellation Oil Services Hol 4.000% PIK) 3.000% due 31/12/2026 (d)	2,993	2,178		3.218% due 15/11/2050 Petroleos de Venezuela S.A.	13,300	8,743	
Altice Financing S.A. 5.750% due 15/08/2029	63,003	55,994	0.08	CoStar Group, Inc. 2.800% due 15/07/2030	11,362	9,669		5.375% due 12/04/2037 5.500% due 12/04/2047	53,114 50,574	5,922 5,690 5.470	0.01
Altice France S.A. 8.125% due 01/02/2027	24,392	22,505	0.03	CVS Pass-Through Trust 4.163% due 11/08/2036	1,366	1,218		6.000% due 16/05/2034 6.000% due 15/11/2036 9.750% due 17/05/2045	47,576 63,177 28,330	7,344 3,683	0.01
Amdocs Ltd. 2.538% due 15/06/2030	3,500	3,021	0.00	4.704% due 10/01/2036 5.926% due 10/01/2034	5,109 715	4,748		Petroleos Mexicanos 2.750% due 21/04/2027 €	·	2,796	
American Airlines Pass-Th 2.875% due 11/01/2036	rough Trust 14,394	12,244	0.02	6.036% due 10/12/2028 6.943% due 10/01/2030	2,347 4,827	2,371 4,932		5.950% due 28/01/2031 \$	43,161	34,518	0.05
3.000% due 15/04/2030	2,641	2,387	0.00	7.507% due 10/01/2032	5,671	5,967		6.700% due 16/02/2032 6.750% due 21/09/2047	303,442 2,466	252,148 1,617	
3.150% due 15/08/2033 3.200% due 15/12/2029	729 3,103	639 2,829	0.00	8.353% due 10/07/2031	4,448	4,804	0.01	6.950% due 28/01/2060	60,850	40,153	
3.350% due 15/04/2031	9,840	8,898	0.00	Delta Air Lines Pass-Through 2.000% due 10/12/2029	Trust 198	176	0.00	7.690% due 23/01/2050	9,240	6,583	0.01
3.375% due 01/11/2028	22,982	21,082	0.03	DISH DBS Corp.	190	170	0.00	Prime Healthcare Services, Inc. 7.250% due 01/11/2025	35,984	35,124	0.05
3.575% due 15/07/2029 3.600% due 22/03/2029	9,274 1,741	8,659 1,631	0.01	5.250% due 01/12/2026	72,570	62,310	0.09	Prosus NV	33/30 .	55,.21	0.05
3.700% due 01/04/2028	29,456	27,439	0.04	5.750% due 01/12/2028	81,200	64,917	0.09	1.985% due 13/07/2033 €	.,	8,603	
4.000% due 15/01/2027	273	262	0.00	Energy Transfer LP	2.500	2.400	0.00	2.085% due 19/01/2030 2.778% due 19/01/2034	3,900 8,700	3,612 7.517	
4.000% due 15/08/2030	5,078	4,560	0.01	4.950% due 15/05/2028 6.050% due 01/12/2026	2,500 18,300	2,490 18,825		3.061% due 13/07/2031 \$	4,600	, -	
Baptist Healthcare System 3.540% due 15/08/2050	n Obligated G 13,100	9,679	0.01	6.100% due 01/12/2028	6,250	6,581		4.193% due 19/01/2032	3,700	3,195	
BAT Capital Corp.	15,100	3,073	0.01	6.400% due 01/12/2030	25,000	26,758	0.04	RegionalCare Hospital Partners			0.00
6.343% due 02/08/2030 6.421% due 02/08/2033	5,300 4,300	5,569 4,503	0.01	Exela Intermediate LLC 11.500% due 15/04/2026	5,011	902	0.00	9.750% due 01/12/2026 Roadster Finance DAC	2,700	2,682	
BAT International Finance				Gazprom PJSC Via Gaz Capita		442	0.00	2.375% due 08/12/2032 €	7,000	6,826	0.01
5.931% due 02/02/2029	50,000	51,985	0.07	2.250% due 22/11/2024 2.949% due 24/01/2024	€ 500 56,890	51,846	0.00	Rolls-Royce PLC 4.625% due 16/02/2026	17,996	20,273	0.03
Bayer U.S. Finance LLC 6.125% due 21/11/2026	15,000	15,256	0.02		£ 500		0.00	5.750% due 15/10/2027	,	12,021	
6.250% due 21/01/2029	20,500	20,972	0.02		\$ 20,300	14,108		RTX Corp.			
6.375% due 21/11/2030	15,700	16,165	0.02	4.950% due 06/02/2028 5.150% due 11/02/2026	24,600 32,700	17,097 24,525		5.750% due 08/11/2026 \$ 5.750% due 15/01/2029	25,000 23,250	25,696 24,318	
6.500% due 21/11/2033 6.875% due 21/11/2053	30,000 14,100	31,024 15,032	0.04 0.02	7.288% due 16/08/2037	18,510	14,931	0.02	Russian Railways Via RZD Capit		24,310	0.03
Bioceanico Sovereign Cer	•	13,032	0.02	8.625% due 28/04/2034	38,699	35,291	0.05		13,950	11,559	0.02
0.000% due 05/06/2034 (f)	1,171	839	0.00	Global Payments, Inc. 1.200% due 01/03/2026	2,664	2,449	0.00	Sandoz Finance BV 3.970% due 17/04/2027 €	15,000	16,913	0.02
Boeing Co.				Greene King Finance PLC	r 2602	4 205	0.01	4.220% due 17/04/2030	5,000		
5.705% due 01/05/2040	16,239	16,807	0.02	4.064% due 15/03/2035 5.106% due 15/03/2034	£ 3,683 2,969	4,295 3,679		4.500% due 17/11/2033	10,000	11,746	0.02
5.805% due 01/05/2050 5.930% due 01/05/2060	58,907 65,888	61,042 68,345	0.09	GTCR W-2 Merger Sub LLC	,	,		Sands China Ltd. 4.300% due 08/01/2026	9,337	8,972	0.01
British Airways Pass-Thro		,- :-		7.500% due 15/01/2031	\$ 3,300	3,489	0.01	5.375% due 08/08/2025	21,176	20,896	0.03
2.900% due 15/09/2036	7,029	6,025	0.01	Imperial Brands Finance Neth 1.750% due 18/03/2033		4,585	0.01	5.650% due 08/08/2028	21,010	20,848	0.03
3.300% due 15/06/2034 3.800% due 20/03/2033	3,221 2,306	2,870 2,160	0.00	Imperial Brands Finance PLC	€ 5,290	4,363	0.01	Spirit Airlines Pass-Through Tru 4.100% due 01/10/2029	st 1,633	1,502	0.00
4.250% due 15/05/2034	6,303	5,885	0.01		\$ 3,094	2,953	0.00	Sprint Spectrum Co. LLC	1,055	1,302	0.00
Broadcom, Inc.	44.000	25.002	0.05	Integris Baptist Medical Cente				4.738% due 20/09/2029	5,217	5,175	0.01
2.450% due 15/02/2031 2.600% due 15/02/2033	41,000 10,810	35,083 8,911	0.05	3.875% due 15/08/2050	10,500	8,070	0.01	Sutter Health	1 500	1 170	0.00
3.137% due 15/11/2035	2,408	1,978	0.00	Intelsat Jackson Holdings S.A. 6.500% due 15/03/2030	337,627	322,469	0.46	3.161% due 15/08/2040 3.361% due 15/08/2050	1,500 16,300	1,178 12,111	
3.187% due 15/11/2036	61,996	50,273	0.07	IQVIA, Inc.	337,027	322, 103	0.10	Syngenta Finance NV	,	.=,	
3.419% due 15/04/2033 3.469% due 15/04/2034	13,920 73,631	12,232 64,092	0.02	6.250% due 01/02/2029	14,600	15,260	0.02	4.892% due 24/04/2025	4,948	4,884	0.01
California Institute of Tec	hnology			JetBlue Pass-Through Trust 4.000% due 15/05/2034	37,657	34,567	0.05	Times Square Hotel Trust 8.528% due 01/08/2026	1,272	1,270	0.00
4.283% due 01/09/2116 Carvana Co.	9,100	7,219	0.01	Las Vegas Sands Corp.		,		Topaz Solar Farms LLC			
12.000%				3.200% due 08/08/2024	5,950	5,838	0.01	4.875% due 30/09/2039	5,258	4,856 44,682	0.01
due 01/12/2028 13.000%	55,640	45,052	0.06	Market Bidco Finco PLC 4.750% due 04/11/2027	€ 103,700	103,022	0.15	5.750% due 30/09/2039 U.S. Airways Pass-Through Trus			
due 01/06/2030 14.000%	88,679	70,842	0.10	Mitchells & Butlers Finance PL 6.013% due 15/12/2030	L C £ 5,469	6,616	0.01	3.950% due 15/05/2027 U.S. Renal Care, Inc.	2,469	2,361	0.00
due 01/06/2031 CDW LLC	109,179	88,269	0.13		\$ 3,658	3,397		10.625% due 28/06/2028 United Airlines Pass-Through Tr	3,879 ust	2,977	0.00
2.670% due 01/12/2026 3.569% due 01/12/2031	7,600 26,300	7,118 23,359	0.01	3.875% due 15/11/2029	€ 18,758	21,470	0.03	2.700% due 01/11/2033 3.500% due 01/09/2031	19,345 1,899	16,408 1,734	
Cellnex Finance Co. S.A.	20,300	25,555	0.03	Nissan Motor Co. Ltd. 3.522% due 17/09/2025	\$ 58,000	55,866	0 08	3.750% due 03/03/2028	7,635	7,283	
3.875% due 07/07/2041	6,300	4,885	0.01	4.345% due 17/09/2027	82,724	79,200		4.000% due 11/10/2027	482		0.00
CGI, Inc.				4.810% due 17/09/2030	43,097	40,318		4.150% due 11/10/2025 4.150% due 25/02/2033	2,528 727	2,517 672	0.00
1.450% due 14/09/2026	8,100	7,351	0.01	NMG Holding Co., Inc. 7.125% due 01/04/2026	92.700	89,154	0.12	5.875% due 15/04/2029	96,562	97,875	
Charter Communications 3.850% due 01/04/2061	Operating LLO 6,100	3,807	0.01	7.123 /0 uue 01/04/2020	92,700	09,134	0.13	Valaris Ltd.	1 227	1 201	0.00
								8.375% due 30/04/2030	1,327	1,361	0.00

Section Sect	PA DESCRIPTION (0005			DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
3875% a.e. 101002019 15.00 15.	3.875% due 15/08/2029 \$ 44,300					PIK)		01/07/2046 - 01/05/2049 \$	8,113	7,600	0.01
Vertice 15, 100, 100, 100, 100, 100, 100, 100,				6.000% due 15/10/2027 (d)			0.03	01/04/2025 - 01/11/2047			
8.275% das 01002003 210,259 210,250 22,251 0.32 9375% das 01002003 210,259 22,250 2.00 9375% das 01002003 210,259 210,259 22,259 2.00 9375% das 01002003 210,259 210,259 210,259 2.00 9375% das 01002003 210,259 210,259 210,259 2.00 9375% das 01002003 210,259 210,259 2.00 9375% das 01002003 2.00 9375% das 01		68.634	0.10		581			4.312% due 25/10/2052	120,984	116,703	0.17
9.875% of the F100070032 7, 20, 200 0, 20, 20 0, 20, 20 0, 2	8.375% due 01/06/2031 61,000	61,060	0.09			19,965	0.03				
15000000000000000000000000000000000000	9.875% due 01/02/2032 70,050				Camanal O	hlinetien			3,319		
Color Colo		3,380	0.00	Bonds, Series 2022		-	0.04	15/02/2049 (a)	1,483	260	0.00
19.0906 dais 15.010200 (A) 30.002 27,86 0.04 30.003 27,300 64,778 0.09	3 ' '	% Cash and						01/08/2033 - 01/04/2036			0.00
Winderson Service Let		27.366	0.04					6.500% due	_	_	
Wywn Macau Ltd.	Windstream Escrow LLC			Golden State, California Tobaco				6.556% due 25/12/2047			
UTILITIES Series 2010 Color Col	Wynn Macau Ltd.			3.850% due 01/06/2050	,			01/12/2025 - 01/06/2037			0.00
Series 2010 5.639% due 01/02/2013 3,010 3,417 0.00 6,039% due 01/02/2013 3,407 0.00 6,039% due 01/02/2013 1,000 1,660 0.00	5.500% due 15/01/2026 6,250						0.02		0	0	0.00
Enel Finance America LLC 7.100% de 1/410/2027 3 2.95% due 7101/2029 18,5800 105,585 0.15 7.359% due 1/101/2023 5 2.95% due 7101/2029 18,5800 105,585 0.15 7.359% due 1/101/2023 5 2.95% due 7101/2029 18,5800 11,566 0.02 6.05% due 1/101/2023 5 2.95% due 1/101/2024 5 2.95% due 1/101/2024 5 2.95% due 1/101/2024 7 2.95% due 1/101/2027 13 2.95% due 1/101/202	UTILITIES				7.334	7.688	0.01	0.000% due 20/12/2040			
7,100% die 1/10/2007 3,200 Gayrom PISC Via Gaz Finance PLC 2,950% die 2701/2009 18,800 10,568 0.15 5,756 die 2701/2009 18,800 10,568 0.15 5,756 die 2701/2009 18,800 10,568 0.15 5,756 die 2701/2009 1,564 0.00 5,756 die 2701/2009 1,565 0.00 5,756 die 2701/2009 1,564 0.00 5,756 die 2701/2009 1,565 0.00 5,756 die				6.725% due 01/04/2035	2,488			0.153% due 16/05/2050 (a)	787	2	0.00
2.95% do e 2701/2029 183,800 10,665 0.15 5,754 0.07 6,755 0.07 6,755 0.07 6,755 0.07 0.07 6,275 0.07 0.07 6,275 0.07 0.0	•	3,417	0.00	Pennsylvania Higher Education	Assistance	e Agency			58,563	51,220	0.07
0MEOR, Inc. 6059% due 01092033 1,1,000 1,1,660 0,000% due 01092033 5,000 5,000% due 01092033 5,000 6,000% due 01092033 5,000 6,000% due 01092033 6,000 1,000% due 01092033 6,000 1,000% due 01092033 6,000 1,000% due 01092031 1,2,331 10,233 0,000 1,000% due 01092031 1,2,331 10,233 0,000 1,000% due 1		105,685	0.15								
50.50% due 0.1002/2037 5,100 5,774 0.10 6,50% due 0.1007/2040 435 0.17 0.00		11,660	0.02		nority Rev	enue Bond	ls,	3.500% due 20/02/2053		402	0.00
2.100% due 01002/2031 12,391 10,233 10,234 1	,	5,714	0.01	6.050% due 01/07/2032 ^				4.122% due 20/04/2037			0.00
Series 2008 30.00% due 10103/2036 104,155 96,722 0.14 30.00% due 10103/2036 104,155 96,722 0.14 30.00% due 10103/2036 103,180 95,70 0.06 45.858% due 10107/2022 2,355 612 0.00 31,800 0.00 10103/2031 31,800 106,31 0.15 31,80% due 10103/2031 13,80 106,31 0.15 31,80% due 10103/2031 13,80 106,31 0.15 31,80% due 10103/2031 13,80 106,31 0.15 31,80% due 10103/2037 19,465 13,13 0.03 31,80% due 10103/2037 13,40 105,80 10,13 0.05 31,80% due 10103/2037 13,40 10,13 0.00 1	2.100% due 01/08/2027 7,17							15/07/2030 - 20/07/2053	150,934	150,487	0.21
3,300% due 1500/2024 3 3,000 due 1500/2025 3 7,000 due 3,000 due 1500/2027 19,465 18,213 0.05	2.950% due 01/03/2026 104,155		0.14	Series 2008					203,597	206,534	0.29
3.2596, due 10/06/2013 37,030 32,104 0.03 3.00% due 15/09/2017 13,800 106,317 0.03 80,610 0.12 500% due 10/12/2027 13,800 106,317 0.03 80,610 0.12 500% due 10/12/2027 13,800 106,317 0.03 80,610 0.12 500% due 10/12/2027 13,800 10.03 8.40% due 10/12/2027 13,800 10.03 8.40% due 10/12/2027 13,800 10.04 99,778 6.00 0.00% due 25/03/2035 (a) 115 4 0.00 3.500% due 10/12/2037 13,694 166,587 0.15 0.00% due 10/12/2037 13,694 166,587 0.15 0.00% due 10/12/2037 13,694 166,587 0.15 0.00% due 10/12/2037 13,70% due 10/12/2034 13,694 10.00 0.00% due 25/03/2035 (a) 115 4 0.00 3.750% due 10/12/2034 13,694 10.00 0.00% due 25/03/2035 (a) 115 4 0.00 3.750% due 10/12/2034 13,694 10.00 0.00% due 25/03/2034 170 156 0.00 3.750% due 10/12/2034 13,694 10.00 0.00% due 25/03/2034 170 156 0.00 3.750% due 10/12/2034 13,694 10.00 0.00% due 25/03/2034 170 156 0.00 0.00% due 15/04/2037 170 156 0.00 0.00% due 15/04/2037 170 156 0.00 0.00% due 15/04/2037 170 156 0.00 0.00% due 15/04/2034 170 170 170 170 170 170 170 170 170 170				University of California Revenue	e Bonds, S	Series 2012	2				
3.309% due 10/12/2027 113,802 106,317 0.15 3.409% due 10/07/2025 103,044 99,778 0.14 3.409% due 10/07/2025 103,044 99,778 0.14 3.509% due 10/08/20250 12,179 8,434 0.00 3.509% due 10/08/20250 12,179 8,434 0.00 3.509% due 10/08/20250 12,179 8,434 0.00 3.509% due 10/08/202024 29,892 2,980 0.04 0.000% due 25/08/2033 170 156 0.00 3.759% due 10/07/2028 113,694 106,587 0.02 3.759% due 10/07/2028 113,694 106,587 0.02 3.759% due 10/07/2028 113,694 106,587 0.02 3.759% due 10/07/2028 113,694 10,698 0.00 3.759% due 10/07/2028 113,694 10,698 0.00 3.759% due 10/07/2028 113,694 10,698 0.00 3.759% due 10/07/2028 113,694 0.02 3.759% due 10/08/2024 14,900 0.00 3.690% due 10/07/2028 (a) 3.200 0.00 4.200% due 10/03/2025 64,134 3.000 0.00 3.690 0.00 4.200% due 10/03/2025 64,134 3.000 0.00 3.690 0.00 2.5002/2049 (a) 6.155 703 0.00 6.148% due 20/00/2066 7,675 7,816 0.00 6.137% due 20/00/2066 7,675 7,816 0.0				4.858% due 15/05/2112	12,280			5.500% due 20/07/2053	592,762	597,265	0.85
3.450% due 10/07/2025 03,044 99,778 0.14 52,00% due 15,006/2025 03,544 61,61 0.09 0.000% due 25,005/2041 36 29 0.00 0.000% due 15,006/2037 0.00 0.000% due 25,005/2041 36 29 0.00 0.000% due 25,005/2044 0.00 0.000% due 25,005/2044 0.00 0.000% due 10/03/2029 32,300 30,565 0.04 0.000% due 10/03/2029 32,300 30,565 0.04 0.000% due 10/03/2029 32,300 30,565 0.04 0.000% due 10/03/2029 32,300 0.000% due 15,005/2041 0.000% du	3.300% due 01/12/2027 113,802	106,317	0.15	IL C. COVERNMENT ACENCIES		00,010	0.12	5.659% due 20/09/2067	11,654	11,738	0.02
3.500% due 1010820250 13,747% due 15002024 29,892 29,802 00,000% due 250552041 36 20 00,000% due 1500470208 11,15 4 0,00 3,750% due 101072024 29,892 29,802 00,00 000% due 250552041 36 20 00,000% due 1500470208 29,992 29,802 00,00 000% due 250552041 36 20 00,000% due 250552048 30 170 156 0.00 6.000% due 1500470203 20,803 35,90% due 101072046 16,783 12,330 002 250027049 (a) 4,000% due 101042004 61 16,783 12,330 002 250027049 (a) 4,200% due 101042004 4 2,900 3,999 001 250027049 (a) 4,250% due 101042029 32,300 30,566 004 27,2503 20,046 due 101042029 33,000% due 150047040 80,778 68,443 010 3,500% due 10104204 80,778 68,443 010 3,500% due 10104205 80,700% due 10104204 80,778 68,443 010 3,500% due 10104205 80,700% due 15004204 80,700% due 1	3.450% due 01/07/2025 103,044	99,778	0.14								
3.750% due 10/07/2028 1 13.694 1 (05.887 0.15)	3.500% due 01/08/2050 12,179	8,434	0.01	0.000% due 25/03/2035 (a)				5.887% due 20/08/2066	13	13	0.00
3.7590% due 1017/22044 4,7000 3,449 0.01 0.02 25/02/2049 (a) 6,155 703 0.00 6.087% due 20/01/2062 7,675 7,816 0 4,200% due 01/14/2046 16,783 12,330 0.02 25/02/2049 (a) 14,640 2,081 0.00 6.14% due 20/02/2070 5,77 5,76 6 0 4,200% due 01/103/2029 3,3900 30,566 0.04 0.07,48% due 25/05/2048 (a) 14,640 2,081 0.00 6.14% due 20/02/2070 5,77 5,76 6 0 0.07,48% due 25/05/2048 (a) 14,640 2,081 0.00 6.14% due 20/02/2070 5,77 5,76 6 0 0.07,48% due 25/05/2048 (a) 3,295 10 0.00 6.14% due 20/02/2066 1,520 1,516 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		106,587	0.15	0.206% due 25/08/2033	170	156	0.00	20/11/2038			
4,000% due 01/03/2029 3,2300 3,0566 0,04 0,0748% due 25/05/2048 (a) 14,640 2,081 0,00 6,195 7/3				0.598% due 25/04/2044 -		.,		6.037% due 20/01/2062	12	12	0.00
4,250% due 15/03/2046 20,053 15,469 0.02 25/12/2027 - 25/02/2028 (a) 3,295 108 0.00 6.237% due 20/06/2066 6,973 6,943 0.430% due 15/03/2045 64,134 50,363 0.07 3.000% due 4,400% due 11/03/2033 33,000 30,563 0.04 25/06/2042 - 25/02/2046 (a) 498 66 0.00 6.237% due 20/07/2066 2,017 2,008 0.450% due 15/04/2042 33,647 2,7233 0.04 3.000% due 01/09/2057 16,833 14,839 0.02 6.391% due 20/09/2066 17,003 17,409 0.450% due 15/04/2042 4,657 3,659 0.01 4.000% due 01/01/2059 8,676 8,300 0.01 6.391% due 20/09/2066 17,003 17,409 0.450% due 15/05/2044 4,657 3,659 0.01 4.000% due 01/01/2059 8,676 8,300 0.01 6.525% due 20/07/2067 13,477 13,553 0.460% due 15/06/2043 41,543 34,301 0.05 4.500% due 25/03/2040 2,250 2,209 0.00 6.525% due 20/07/2067 13,477 13,553 0.4750% due 15/06/2044 31,088 26,027 0.04 0.0560% due 15/05/2034 - 01/05/2034 - 01/05/2034 - 01/05/2033 - 25/05/2038 124 125 0.00 8.000% due 01/03/2052 15,0401 128,797 0.18 01/05/2034 - 01/05/2033 - 25/05/2038 124 125 0.00 8.000% due 15/07/2044 18,797 0.18 01/05/2033 - 25/05/2038 124 125 0.00 8.000% due 15/07/2044 15/06/2032 10,000 10,180 0.01 6.500% due 01/03/2052 10,000 10,180 0.01 6.500% due 15/06/2034 10,000 10,180 0.01 6.500% due 15/06/2034 10,000 10,180 0.01 6.500% due 15/06/2034 0.000% due 15/06/2033 0.000 10,180 0.01 0.000% due 15/06/2033 0.000 10,180 0.01 0.000% due 15/06/2034 0.000% due 15/06/2033 0.000 10,180 0.01 0.000% due 15/06/2039 0.000 0.	4.000% due 01/12/2046 16,783				4 4 6 4 6			6.114% due 20/09/2066	7,675	7,816	0.01
4.300% due 15/03/2045 64/134 50/363 0.07 3.000% due 25/05/2042 -25/02/2046 (a) 49.8 66 0.00 6.357% due 20/07/2065 10,890 10,861 0 4,450% due 15/04/2042 33,647 27,233 0.04 3.000% due 01/09/2057 16,833 14,839 0.02 6.391% due 20/09/2066 17,003 17,409 0 4,450% due 15/04/2042 33,647 27,233 0.04 3.000% due 01/09/2057 16,833 14,839 0.02 6.591% due 20/09/2066 17,003 17,409 0 4,500% due 15/07/2040 80,778 68,443 0.10 3.500% due 25/12/2049 (a) 5,770 1,267 0.00 1,500% due 15/12/2041 4,6557 3,659 0.01 4,000% due 01/07/2030 210,515 200,687 0.28 4,500% due 25/09/2040 2,250 2,209 0.00 1,500/2037 4 2 0,4650% due 15/06/2043 41,543 34,301 0.05 4,500% due 25/09/2040 2,250 2,209 0.00 1,7500% due 15/02/2044 31,088 26,027 0.04 4,550% due 15/02/2044 31,088 26,027 0.04 4,950% due 18/02/2044 31,088 26,027 0.04 4,950% due 18/02/2050 15,300 15,211 0.02 5,500% due 15/02/2050 15,300 15,211 0.02 5,500% due 15/06/2037 8,500 4,500% due 15/06/2032 10,000 10,180 0.01 10,180	4.200% due 01/06/2041 4,900	3,929	0.01	2.500% due	3 295						
4.450% due 15/04/2042 33,647 27,233 0.04 3.000% due 01/09/2057 16,833 14,839 0.02 6.391% due 20/09/2066 17,003 17,409 0 4.500% due 01/07/2030 210,515 200,687 0.28 4.500% due 02/09/2040 2,250 2,209 0.00 6.500% due 15/05/2028 1 4.550% due 01/07/2030 210,515 200,687 0.28 4.500% due 02/09/2040 2,250 2,209 0.00 6.550% due 15/05/2028 1 4.550% due 01/07/2030 210,515 200,687 0.28 4.500% due 02/09/2040 2,250 2,209 0.00 6.525% due 20/07/2067 13,477 13,553 0 4.650% due 01/07/2030 41,543 34,301 0.05 4.500% due 25/12/2042 (a) 129 22 0.00 7.000% due 4.650% due 01/08/2028 4,100 3.940 0.01 5.000% due 4.500% due 25/12/2042 (a) 129 22 0.00 7.000% due 4.500% due 25/09/2040 15/05/2034 0.01 5.000% due 4.500% due 01/08/2028 15/300 15,211 0.02 5.500% due 01/07/2050 150,401 128,797 0.18 0105/2033 -25/05/2038 124 125 0.00 8.000% due 4.950% due 01/07/2050 150,401 128,797 0.18 0105/2033 -25/05/2038 0 0 0.00 0.00 0.000% due 5/05/2032 10,000 10,180 0.01 6.500% due 10/05/2033 -25/05/2038 0 0 0.00 8.500% due 15/05/2032 1 0.00 0 10,180 0.01 6.500% due 10/103/2029 0 0 0 0.00 6.600% due 10/07/2054 136,800 130,751 0 0 0 0 0.00 6.889% due 25/07/2037 4 5 0 0.00 8.500% due 01/02/2054 136,800 130,751 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	4.300% due 15/03/2045 64,134	50,363	0.07	3.000% due							
4,500% due 15/12/2041	4.450% due 15/04/2042 33,64	27,233	0.04	3.000% due 01/09/2057	16,833	14,839	0.02	6.391% due 20/09/2066			
4.600% due 15/06/2043					8,676	8,300	0.01	15/09/2037			0.00
4.750% due 15/02/2044 31,088 26,027 0.04 01/05/2034 - 01/06/2037 6 5 0.00 20/03/2024 - 20/01/2030 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0									13,477	13,553	0.02
4.950% due 08/06/2025 15,300 15,211 0.02 5.500% due 01/07/2050 150,401 128,797 0.18 01/05/2033 - 25/05/2038 124 125 0.00 8.000% due 5.250% due 15/06/2027 8,500 8,574 0.01 0.08 6.000% due 15/06/2027 8,500 8,574 0.01 0.08 0.00% due 15/06/2032 10,000 10,180 0.01 6.500% due 01/03/2029 0 0 0.00 6.500% due 15/07/2024 - 15/05/2032 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0					6	5	0.00		2	1	0.00
5.250% due 01/03/2052	4.950% due 08/06/2025 15,300	15,211	0.02	5.500% due				20/03/2024 - 20/01/2030	0	0	0.00
10,180 0.01 6,500% due 01/03/2029 0 0.00	5.250% due 01/03/2052 24,400	21,745	0.03	6.000% due				15/07/2024 - 15/05/2032		-	
5.375% due 22/03/2030 600 497 0.00 7.000% due 01/04/2029 0 0 0 0.00 4.000% due 01/02/2054 136,800 130,751 0 0 0.00	5.900% due 15/06/2032 10,000			6.500% due 01/03/2029	0	0	0.00	Ginnie Mae, TBA	U		
PG&E Wildfire Recovery Funding LLC 4.263% due 01/06/2038 20,100 19,077 0.03 0.000% due 15/01/2041 437 393 0.00 4.377% due 03/06/2041 22,200 20,802 0.03 0.548% due 25/12/2049 (a) 21,984 1,834 0.00 4.577% due 03/06/2049 22,830 20,661 0.03 0.697% due 15/01/2042 (a) 3,292 385 0.00 Rio Oil Finance Trust 8.200% due 06/04/2028 14,929 15,293 0.02 0.968% due 25/04/2029 (a) 42,755 1,329 0.00 9.750% due 06/04/2027 6,150 6,407 0.01 1.297% due 15/03/2037 (a) 67 6 0.00 Sprint Capital Corp. 8.750% due 15/03/2032 12,200 15,072 0.02 Sprint LLC 7.125% due 15/06/2024 43,552 20,490 21,419 0.03 7.625% due 01/03/2026 20,490 21,419 0.03		497	0.00								
4.377% due 03/06/2041 22,200 22,830 20,661 0.03 0.548% due 25/12/2049 (a) 21,984 1,834 0.00 4.451% due 01/12/2049 22,830 20,661 0.03 0.548% due 25/12/2049 (a) 3,292 385 0.00 0.001 1,002/2031 - 01/03/2032 268 253 0.00 0.001 1,002/2032 - 01/10/2032 268 253 0.00 0.001 1,002/2032 - 01/10/2032 268 253 0.00 0.001 1,002/2031 - 01/03/2032 268 253 0.00 0.001 1,002/2032 - 01/03/2032 268 253 0.00 0.001 1,002/2032 - 01/03/2032 268 253 0.00 0.001 1,002/2031 - 01/03/2032 268 253 0.00 0.001 1,002/2031 - 01/03/2032 268 253 0.001 1,002/2032 - 01/10/2032 268 253 0.001 1,002/2032 - 01/10/2032 268 253 0.001 1,002/2031 - 01/03/2032 268 253 0.001 1,002/2			0.03		/127	202	0.00	4.500% due 01/02/2054	163,522	159,754	0.23
Rio Oil Finance Trust 8.200% due 06/04/2028 14,929 15,293 0.02 0.968% due 25/04/2029 (a) 42,755 1,329 0.00 9.750% due 06/01/2027 6,150 6,407 0.01 1.297% due 15/03/2037 (a) 67 6 0.00 Sprint Capital Corp. 8.750% due 15/03/2032 12,200 15,072 0.02 Sprint LLC 7.125% due 15/06/2024 43,552 43,770 0.06 7.625% due 01/03/2026 20,490 21,419 0.03	4.377% due 03/06/2041 22,200	20,802	0.03	0.548% due 25/12/2049 (a)	21,984	1,834	0.00	Uniform Mortgage-Backed S		04,300	0.12
9.750% due 06/01/2027 6,150 6,407 0.01 1.297% due 15/03/2037 (a) 67 6 0.00 01/02/2025 - 01/12/2052 2,445,110 2,169,500 3 Sprint Capital Corp. 8.750% due 15/03/2032 12,200 15,072 0.02 Sprint LLC 7.125% due 15/06/2024 43,552 43,770 0.06 7.625% due 01/03/2026 20,490 21,419 0.03 9.750% due 15/03/2037 (a) 67 6 0.00 01/02/2025 - 01/12/2052 2,445,110 2,169,500 3 3.500% due 01/11/2025 - 01/10/2025 375,903 348,575 0 4.000% due 01/11/2025 - 01/10/2025 375,903 348,575 0 4.000% due 01/08/2030 - 01/12/2053 2,089,750 1,980,895 2 4.500% due 01/08/2033 - 01/10/2053 2,089,750 1,980,895 2 4.500% due 01/08/2033 - 01/10/2053 2,089,750 1,980,895 2 4.500% due 01/08/2033 - 01/10/2053 2,089,750 1,980,895 2	Rio Oil Finance Trust			0.747% due 15/01/2042 (a)	193	13	0.00		268	253	0.00
Sprint Capital Corp. 8.750% due 15/03/2032 12,200 15,072 0.02 2.500% due 25/10/2046 5,152 4,982 0.01 3.500% due 01/11/2025 - 01/10/2052 375,903 348,575 0 Sprint LLC 7.125% due 15/06/2024 43,552 43,770 0.06 15/12/2032 - 15/04/2049 (a) 3,583 793 0.00 4.000% due 01/08/2030 - 01/12/2053 2,089,750 1,980,895 2 7.625% due 01//03/2026 20,490 21,419 0.03 0.00% due 01/11/2046 - 01/05/2049 2,094 1,909 0.00 0.109/2023 - 01/10/2053 260,345 261,437 0.00								3.000% due			
Sprint LLC 7.125% due 15/06/2024 43,552 43,770 0.06 7.625% due 01/03/2026 20,490 21,419 0.03 3.000% due 3.000% due 15/12/2032 - 15/04/2049 (a) 3,583 793 0.00 3.000% due 4.000% due 01/08/2030 - 01/12/2053 2,089,750 1,980,895 2 4.500% due 01/08/2033 - 01/10/2053 260,345 261,437 0.00	Sprint Capital Corp.			2.500% due 15/09/2027 (a)	3,751	127	0.00	3.500% due			
7.625% due 01/03/2026 20,490 21,419 0.03 3.000% due 4.500% due 01/03/2026 20,490 21,419 0.03 01/11/2046 - 01/05/2049 2.094 1.909 0.00 01/09/2033 - 01/10/2053 269 345 261 437 0	Sprint LLC			3.000% due				4.000% due			
U1/11/2046 - U1/U3/2049	7.125% due 15/06/2024 43,552			3.000% due				4.500% due			
		1,716,891	2.43	3.102% due 15/10/2033				01/09/2033 - 01/10/2053 5.000% due	269,345	261,437	0.37
Total Corporate Bonds & Notes 14,341,315 20.33 3.500% due 3.500% due 15/12/2032 - 15/06/2049 (a) 7,354 1,132 0.00 01/05/2026 - 01/09/2053 1,130,756 1,119,186 1	Iotal Corporate Bonds & Notes	14,341,315	20.33		7,354	1,132	0.00	01/05/2026 - 01/09/2053	1,130,756	1,119,186	1.59

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.500% due	(,,,,	,,,,,		2.000% due 15/11/2026 \$	9,100 \$	8,604	0.01	Ashford Hospitality Trust	,	(*****)	
01/12/2034 - 01/12/2053 \$ 6.000% due			3.43	2.250% due 15/11/2025	32,200 57,430	128,007 55,323	0.18 0.08	6.434% due 15/04/2035 6.784% due 15/04/2035	\$ 927 3,000	\$ 916 2,938	0.00 0.01
01/08/2031 - 01/11/2053 6.500% due 01/09/2024 - 01/10/2053	2,751,428 1,484,110	2,796,738 1,521,390	3.96 2.16	2.375% due 31/03/2029 1	162,600 39,700 155,400	249,332 129,725 236,774	0.35 0.18 0.34	6.934% due 15/04/2035 Atlas Funding PLC	2,500	2,446	0.00
7.500% due 01/04/2029 - 01/10/2030	1,404,110	1,321,390	0.00	2.625% due 31/01/2026 6	33,400 331,400 332,400	611,644 762,540	0.34 0.87 1.08	6.120% due 25/07/2058 6.348% due 20/01/2061	£ 20,201 27,098	25,769 34,718	
8.000% due 01/03/2030 8.500% due 01/04/2025	0	0	0.00	2.875% due 15/08/2028	500 71,690	479 159,159	0.00	Atrium Hotel Portfolio Trust 6.589% due 15/12/2036	\$ 37,889	36,049	
Uniform Mortgage-Backet 2.000% due 01/01/2039	d Security, TI 200	BA 179	0.00	4.000% due 31/10/2029 5	92,900	595,783 ,095,389	0.84 21.40	7.159% due 15/12/2036 7.959% due 15/06/2035	4,000 47,513	3,674 45,561	
2.500% due 01/01/2039 - 01/02/2054	1,350	1,241	0.00	NON-AGENCY MORTGAGE-	BACKED SEC	URITIES		Avon Finance PLC 0.000% due 28/12/2049	£ 47,000	59,789	0.09
3.000% due 01/01/2039 - 01/03/2054	1 503 600	451,860	0.64	1211 Avenue of the America				Banc of America Alternative Loa 5.500% due 25/12/2035	n Trust \$ 149	127	0.00
3.500% due 01/01/2054	3,334,184	3,061,832	4.34	3.901% due 10/08/2035 4.092% due 10/08/2035	1,500 9,600	1,438 9,002	0.00	5.870% due 25/01/2037	1,708	1,278	0.00
4.000% due 01/01/2054	1,762,853	1,668,767	2.37	4.142% due 10/08/2035	7,400		0.01	5.913% due 25/10/2036 6.000% due 25/11/2035	9,825 186	2,857 158	0.01
4.500% due 01/01/2054 5.000% due 01/01/2054	2,274,300 5,207,864	2,206,123 5,153,819	3.13 7.31	20 Times Square Trust				6.000% due 25/04/2037	356		0.00
5.500% due 01/01/2054	5,466,360	5,490,555	7.78	3.100% due 15/05/2035	44,318	37,140	0.05	6.000% due 25/06/2037	470		0.00
6.000% due 01/01/2054 6.500% due 01/01/2054	6,659,100 4,051,000	6,762,037 4,151,292	9.59 5.89	225 Liberty Street Trust 3.597% due 10/02/2036	18,260	16,732	0.02	6.000% due 25/06/2046 6.000% due 25/07/2046	2,027 1,343	1,562 1,135	
7.000% due 01/03/2054	476,000	490,187	0.70	280 Park Avenue Mortgage 1		10,732	0.02	6.500% due 25/03/2036	1,710	1,503	
	_	44,437,876	62.99	6.538% due 15/09/2034 6.908% due 15/09/2034	700 2,000	673 1,839	0.00	Banc of America Funding Corp. 4.407% due 25/09/2048	1,557	1,423	0.00
U.S. TREASURY OBLIGAT	IONS			Adjustable Rate Mortgage Tr				Banc of America Funding Trust	7.440	6 20 4	0.04
U.S. Treasury Bonds	50.000			3.046% due 25/08/2035 3.492% due 25/09/2035	305 2,411	239 2,027	0.00	3.369% due 29/04/2037 3.806% due 20/05/2035	7,118 725	6,394 632	0.01
2.500% due 15/02/2045 2.875% due 15/05/2043	59,000 69,079	44,699 56.736	0.06	4.126% due 25/05/2036	106	2,027	0.00	4.222% due 26/10/2036	9,406	8,872	
2.875% due 15/08/2045	510,010	411,435	0.58	4.856% due 25/03/2037	830	684	0.00	4.306% due 20/01/2047	152	125 14,499	0.00
3.000% due 15/11/2044	371,252	307,414	0.44	4.983% due 25/04/2035 5.418% due 25/01/2036	5 502	5 363	0.00	4.391% due 27/08/2036 4.427% due 20/05/2036	15,536 213		0.02
3.000% due 15/08/2048 3.000% due 15/02/2049	81,815 10,169	66,628 8,279	0.09	5.556% due 25/01/2036	39	36	0.00	4.446% due 20/11/2035	3,048	2,562	
3.125% due 15/02/2043	178,076	152,290	0.22	5.710% due 25/08/2036 5.810% due 25/05/2036	11,666 5,567	3,824 2,191	0.01	4.482% due 20/07/2047 4.699% due 20/06/2047	834 4.744	789 4,156	0.00
3.125% due 15/08/2044 3.125% due 15/05/2048	283,117 55,840	239,842 46,543	0.34 0.07	5.890% due 25/06/2037	2,639	3,145	0.00	4.718% due 20/09/2046	80	65	0.00
3.375% due 15/05/2044	416,095	367,025	0.52	5.990% due 25/01/2036	226	210	0.00	4.733% due 20/05/2036 4.817% due 20/09/2035	1,046 2,305	959 1,818	0.00
3.625% due 15/02/2044	145,436	133,313	0.19	6.010% due 25/02/2036 6.263% due 25/11/2037	168 760	97 492	0.00	4.934% due 20/06/2032	2,303		0.00
3.750% due 15/11/2043 4.375% due 15/08/2043	80,988 208,600	75,721 213,000	0.11	6.420% due 25/08/2035	1,258	1,127	0.00	4.953% due 20/02/2036	40		0.00
U.S. Treasury Inflation Pro	tected Secu	rities (h)		6.620% due 25/01/2035 6.620% due 25/03/2035	1,487 1,772	1,265 1,506	0.00	5.061% due 20/01/2047 5.168% due 20/05/2036	1,618 219	1,387 195	0.00
0.125% due 15/07/2024	1,321,763	1,299,165	1.84	Alba PLC	1,772	1,500	0.00	5.404% due 20/11/2034	6		0.00
0.125% due 15/10/2024 0.125% due 15/04/2025	1,153,892 187,934	1,128,828 181,243	1.60 0.26	5.509% due 17/03/2039 f	5,835	7,215	0.01	5.478% due 20/07/2036 5.490% due 20/02/2036	85 45		0.00
0.125% due 15/07/2030	309,089	279,381	0.40	5.559% due 15/12/2038 5.579% due 17/03/2039	7,952 4,816	9,514 5,790	0.01	5.500% due 26/07/2035	115	95	0.00
0.125% due 15/01/2031 0.125% due 15/07/2031	11,347 59,498	10,133 52,927	0.01	5.629% due 17/03/2039	7,693	9,105	0.01	5.500% due 25/01/2036 5.500% due 25/03/2036	33 44		0.00
0.125% due 15/01/2032	48,613	42,723	0.06	5.689% due 25/11/2042	957	1,164	0.00	5.530% due 25/01/2037	2,194	1,900	
0.250% due 15/01/2025 0.250% due 15/07/2029	826,203 884,442	802,021 817,736	1.14 1.16	Alliance Bancorp Trust 5.950% due 25/07/2037 \$	948	801	0.00	5.570% due 25/04/2037	3,090	2,529	
0.250% due 15/02/2050	116,203	75,860	0.11	American Home Mortgage As		001	0.00	5.599% due 20/11/2035 5.657% due 20/11/2034	202 36		0.00
0.375% due 15/01/2027	19,387	18,428	0.03	3.210% due 25/11/2035	1,070	798	0.00	5.680% due 26/05/2037	6,458	5,591	0.01
0.375% due 15/07/2027 0.500% due 15/04/2024	5,232 544,914	4,973 538,054	0.01 0.76	5.590% due 25/10/2046 5.595% due 25/03/2047	5,776 1,209	4,947 1,067	0.01	5.717% due 26/07/2036 5.750% due 25/11/2035	5,061 0	4,112	0.01
0.625% due 15/01/2024	953,520	950,991	1.35	5.660% due 25/10/2046	10,042	5,987	0.01	5.750% due 25/03/2036	102	77	0.00
0.625% due 15/07/2032 0.625% due 15/02/2043	532,862 16,193	487,129 12,663	0.69 0.02	5.660% due 25/12/2046 5.680% due 25/10/2046	5,112 3,947	4,295 2,096	0.01	5.773% due 25/05/2037 5.792% due 20/02/2047	81 2,978	70 2,570	0.00
0.750% due 15/07/2028	172,629	165,266	0.23	5.712% due 25/02/2047	24,416	8,996	0.00	5.846% due 25/01/2037	184		0.00
0.750% due 15/02/2042 0.750% due 15/02/2045	45,887 152,439	37,232 119,322	0.05 0.17	5.850% due 25/09/2046	2,220	1,992	0.00	5.852% due 20/10/2036	7,476	5,602	
0.875% due 15/01/2029	207,497	198,653	0.17	5.932% due 25/11/2046 5.952% due 25/10/2046	30,571 4,024	8,614 2,741	0.01	5.852% due 20/12/2046 5.892% due 20/04/2047	2,336 765	1,915 602	0.00
0.875% due 15/02/2047	117,899	93,025	0.13	6.050% due 25/08/2037	1,740	1,540	0.00	5.892% due 20/05/2047	6,244	5,624	0.01
1.000% due 15/02/2046 1.000% due 15/02/2048	63,237 140,116	51,791 113,195	0.07	6.750% due 25/11/2046	5,169	4,458	0.01	5.892% due 20/06/2047 6.000% due 25/07/2036	533 534		0.00
1.000% due 15/02/2049	368,546	297,036	0.42	American Home Mortgage In 5.660% due 25/05/2047	vestment Tru 2,113	1,141	0.00	6.000% due 25/08/2036	216		0.00
1.125% due 15/01/2033 1.375% due 15/07/2033	52,263 880,158	49,478 853,999	0.07	5.750% due 25/03/2046	7,456	6,338	0.01	6.000% due 25/08/2036 6.000% due 25/09/2036	189 613		0.00
1.375% due 15/02/2044	17,690	15,829	0.02	5.830% due 25/12/2046 5.870% due 25/03/2046	6,920 2,777	5,575 2,351	0.01	6.000% due 25/08/2037	1,386	1,092	
1.500% due 15/02/2053	167,473	151,999	0.22	5.883% due 25/09/2035	12,031	6,536	0.01	6.000% due 26/10/2037	1,251	1,107	
2.125% due 15/02/2040 2.125% due 15/02/2041	23,345 10,537	23,998 10,832	0.03	6.070% due 25/09/2045	6,692	5,849	0.01	6.030% due 25/07/2037 6.032% due 20/06/2047	184 2,193	1,737	0.00
2.375% due 15/01/2025	46,846	46,483	0.07	6.070% due 25/11/2045 6.295% due 25/02/2045	5,091 7,002	3,554 6,511	0.01	6.050% due 25/05/2037	4,299	3,565	0.01
U.S. Treasury Notes	20.000	22.04.4	0.05	6.500% due 25/03/2047	747	530	0.00	6.050% due 25/07/2037 6.072% due 20/05/2047	1,809 1,435	1,688 1,304	
0.375% due 30/09/2027 0.500% due 31/10/2027	38,660 46,600	33,914 40,977	0.05	6.950% due 25/06/2036 7.430% due 25/09/2035	7,599 3,338	1,167 1,420	0.00	6.253% due 25/10/2036	1,433		0.00
0.625% due 30/11/2027	542,910	478,609	0.68	7.549% due 25/12/2036	3,956	3,355	0.00	6.263% due 25/10/2036	176		0.00
0.625% due 31/12/2027 0.750% due 31/01/2028	230,260 199,210	202,494 175,667	0.29 0.25	Angel Oak Mortgage Trust				6.347% due 25/01/2037 6.479% due 25/10/2036	574 476		0.00
1.500% due 15/08/2026	56,200	52,608	0.07	1.469% due 25/06/2065	1,451	1,355	0.00	7.678% due 20/07/2036	1,009		0.00
2.000% due 15/02/2025 2.000% due 15/08/2025	15,000 110,000	14,561 105,871	0.02 0.15	APS Resecuritization Trust 7.329% due 27/06/2049	2,326	2,133	0.00	Banc of America Merrill Linch Tr 2.848% due 14/08/2034	ust 4,000	3,143	0.01

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.819% due 14/07/2037 \$	8,000 5	7,006 0.01	5.790% due 25/08/2036 \$ 5	,483 \$	4,764	0.01	5.301% due 25/02/2037	\$ 182 \$	174	0.00
4.185% due 15/08/2046 5.883% due 17/06/2050	400 200	314 0.00 48 0.00	5.790% due 25/06/2046 3	,059 ,011	1,796 2,658	0.01	5.500% due 25/11/2035 5.697% due 25/07/2037	2,001 146	1,460 92	0.00
Banc of America Mortgage Trust 3.875% due 25/02/2036	277	225 0.00		,665 ,804	1,359 14,063		6.000% due 25/05/2036 6.000% due 25/11/2036	2,678 944	1,199 395	0.00
3.943% due 20/10/2046	208	175 0.00		,528 ,234	4,840 8,252		6.000% due 25/05/2037 6.000% due 25/06/2037	2,484 5,774	1,134 2,507	0.00
4.705% due 25/01/2036 4.994% due 20/11/2046	73 147	60 0.00 130 0.00	5.910% due 25/04/2036 2	,677	2,362	0.00	ChaseFlex Trust	·	,	
5.033% due 25/01/2035 5.121% due 25/08/2035	598 1,290	574 0.00 1,217 0.00	5.970% due 25/01/2036 4	,741 ,713	2,426 4,331	0.01	4.414% due 25/09/2036 5.000% due 25/07/2037	569 1,443	501 478	0.00
5.217% due 25/07/2035 5.373% due 25/09/2035	958 623	890 0.00 490 0.00		,154 ,689	9,252 2,510		6.000% due 25/02/2035 6.070% due 25/07/2037	1,177 6,376	976 5,315	0.00
6.000% due 25/03/2037	574	466 0.00	6.110% due 25/04/2034	, ,151		0.00	ChaseFlex Trust Multi-Class M	'		
6.000% due 25/05/2037 6.000% due 25/07/2046	200 17	151 0.00 14 0.00	6.170% due 25/10/2035	212	198	0.00	Certificates Trust 4.204% due 25/08/2037	587	462	0.00
Barclays Commercial Mortgage Se 3.966% due 10/08/2033	ecurities 10,300	Trust 9,594 0.01		,254 ,015	4,021 994		5.930% due 25/08/2037 Chester A PLC	5,391	5,089	0.01
4.197% due 10/08/2035	1,300	1,193 0.00		,500 ,557	1,365 1,443	0.00	0.000% due 17/03/2046 (f)(l)	£ 13,675		0.02
	10,000 28,583	9,569 0.01 26,847 0.04	7.120% due 25/09/2034 1	,111	1,075		0.000% due 20/05/2046 (l) 6.020% due 17/03/2046 (l)	1 41,821	5,173 53,351	0.01 0.08
BCAP LLC Trust 0.000% due 26/08/2036	1,226	484 0.00	Bear Stearns Asset-Backed Securitie 5.125% due 25/03/2034	219	242	0.00	6.470% due 17/03/2046 (l) 6.970% due 17/03/2046 (l)	14,727 13,675	18,769 17,407	0.03
3.662% due 26/01/2037	3,979	3,503 0.01	5.500% due 25/08/2035 1 5.500% due 25/09/2035	,734 153	1,076 143		7.470% due 17/03/2046 (l)	8,415	10,687 5,337	0.02
3.768% due 26/07/2037 3.851% due 26/03/2037	3,320 0	2,893 0.01 0 0.00	5.500% due 25/12/2035 2	,811 ,474	1,368 1,266	0.00	8.220% due 17/03/2046 (l) Chevy Chase Funding LLC Mor	4,207 tgage-Backe	,	
4.031% due 26/02/2036 4.344% due 26/04/2047	507 2,643	505 0.00 2,423 0.00	5.870% due 25/10/2034	54	46	0.00	5.411% due 25/08/2035 5.620% due 25/01/2036	\$ 666 71		0.00
4.533% due 26/03/2037 4.549% due 26/07/2037	164 561	160 0.00 494 0.00	6.500% due 25/03/2037 1 Bear Stearns Mortgage Funding Tru:	,463 st	1,250	0.00	5.620% due 25/01/2036	164	142	0.00
5.250% due 26/05/2037	2,736	1,338 0.00	5.610% due 25/03/2037 2	,312	1,963		5.650% due 25/05/2036 5.670% due 25/01/2036	664 643		0.00
5.500% due 26/02/2036 5.750% due 25/04/2037	854 1,440	599 0.00 1,311 0.00	5.790% due 25/06/2047 2	,517 ,695		0.00	5.670% due 25/10/2036 5.700% due 25/10/2035	933 650	851 599	0.00
5.810% due 25/01/2037 5.830% due 25/03/2037	2,492 5,838	2,315 0.00 5,025 0.01		,478 ,754	5,476 8,865	0.01	5.720% due 25/08/2035 5.740% due 25/05/2035	652 551	609 520	0.00
5.850% due 25/10/2036	50	49 0.00		,576 ,646	7,845 9,581		5.750% due 25/01/2035	237	223	0.00
5.890% due 25/04/2037 5.890% due 25/05/2047	57 223	51 0.00 211 0.00	Bear Stearns Structured Products, In	rc. Trust			5.770% due 25/08/2035 5.790% due 25/05/2035	108 152	99 140	0.00
5.970% due 25/02/2047 6.250% due 26/08/2036	1,004 3,181	881 0.00 1,405 0.00		,679 ,424	1,269 1,054		5.830% due 25/03/2035 6.050% due 25/10/2035	147 309	141 278	0.00
6.770% due 25/09/2047 7.870% due 25/10/2047	1,031 2,376	891 0.00 1,841 0.00	BellaVista Mortgage Trust 6.191% due 22/01/2045	411	356	0.00	6.150% due 25/10/2034	374	344	0.00
Bear Stearns Adjustable Rate Mor	tgage T	rust	BNPP Mortgage Securities LLC Trust		330	0.00	O.233% due 11/03/2047 (a)	25,416	1	0.00
3.730% due 25/05/2047 3.877% due 25/05/2047	115 3,016	88 0.00 2,706 0.01	6.000% due 27/08/2037 1 Braemar Hotels & Resorts Trust	,144	399	0.00	3.518% due 10/05/2035 6.876% due 15/12/2036	7,410 4,150	6,706 4,069	0.01
3.912% due 25/07/2036 4.125% due 25/08/2047	189 1,456	161 0.00 1,258 0.00	6.354% due 15/06/2035	315	313	0.00	7.526% due 15/12/2036 8.526% due 15/12/2036	6,675 4,000	6,505 3,879	0.01
4.134% due 25/03/2035 4.492% due 25/10/2046	0	0 0.00	Brants Bridge PLC 6.120% due 14/06/2066 £ 20	.476	26,056	0.04	Citigroup Mortgage Loan Trus	t	,	
4.647% due 25/06/2035	37	1,268 0.00 34 0.00	Bridgegate Funding PLC	,	•		3.280% due 25/02/2037 3.657% due 25/03/2037	3,103 237	2,373 207	0.00
4.699% due 25/02/2047 4.828% due 25/04/2033	2,286 29	1,990 0.00 28 0.00		,065	81,758 55,960	80.0	3.692% due 25/08/2047 3.732% due 25/03/2037	219 3,843	188 3,332	0.00
4.874% due 25/06/2035 4.954% due 25/08/2035	14 611	12 0.00 501 0.00			32,000 23,960		3.813% due 25/04/2036 4.095% due 25/03/2036	713 319	411	0.00
5.018% due 25/02/2036	1,973	1,743 0.00	BWAY Mortgage Trust				4.145% due 25/01/2082	25,004	21,370	0.03
5.099% due 25/07/2034 5.224% due 25/11/2034	1 2	1 0.00 2 0.00	2.917% due 10/01/2035 \$ 20 BX Trust	,818	13,336	0.02	4.203% due 25/03/2037 4.261% due 25/10/2035	1,240 73	1,066 65	0.00
5.500% due 25/08/2033 5.566% due 25/10/2035	1 421	1 0.00 403 0.00		,100	8,028 650		4.267% due 25/06/2036 4.407% due 25/09/2064	1,106 13,083	1,020 11,047	
5.611% due 25/10/2033 6.340% due 25/02/2033	1 1	1 0.00 1 0.00	8.844% due 15/07/2034 14		14,846	0.02	4.504% due 25/07/2037 4.523% due 25/09/2037	1,223 2,134	1,068 1,839	0.00
7.660% due 25/02/2036	1,003	939 0.00	9.944% due 15/07/2034 2 BXP Trust	,140	2,121	0.00	4.751% due 25/04/2037	1,436	1,232	0.00
8.065% due 25/12/2046 Bear Stearns ALT-A Trust	3,697	3,019 0.01	3.379% due 13/06/2039 90	,000	83,754	0.12	4.781% due 25/11/2036 4.812% due 25/05/2042	1,965 913	1,736 833	0.00
3.764% due 25/05/2036 3.884% due 25/04/2037	888 244	804 0.00 177 0.00	Canada Square Funding PLC 6.000% due 17/06/2058 £ 13	,459	17,079	0.03	4.838% due 20/02/2036 5.033% due 25/07/2036	1,682 127	1,521 92	0.00
4.007% due 25/01/2047	535	242 0.00		,956 ,943	3,746 16,483		5.322% due 25/08/2035 5.500% due 25/09/2035	339 867	282	0.00
4.235% due 25/08/2036 4.347% due 25/07/2035	7,328 542	3,707 0.01 466 0.00	6.470% due 17/12/2057 10		12,980		5.600% due 25/06/2036	5,220	4,900	0.01
4.454% due 25/09/2035 4.488% due 25/05/2035	1,680 584	654 0.00 553 0.00	Canterbury Finance PLC 6.046% due 16/05/2058 58	,919	74,969	0.11	5.663% due 25/07/2036 5.737% due 25/08/2036	1,466 10,894	1,112 4,564	
	10,098 4,326	5,268 0.01 3,065 0.01	Cascade Funding Mortgage Trust 4.000% due 25/10/2068 \$ 8		8,181	0.01	5.750% due 25/11/2035 5.790% due 25/09/2036	2,472 297	1,871 270	0.00
4.520% due 25/09/2047	19,542	11,346 0.02	Chase Mortgage Finance Trust	,173	0,101	0.01	5.790% due 25/01/2037 5.956% due 25/11/2036	3,153 487	2,666	
4.529% due 25/07/2035 4.730% due 25/09/2035	315 1,481	226 0.00 878 0.00	4.114% due 25/03/2037 2 4.457% due 25/01/2036	,836 485	2,653 440		5.970% due 25/09/2036	3,858	3,508	0.01
4.766% due 25/09/2035 4.795% due 25/10/2035	3,547 690	1,436 0.00 581 0.00	4.523% due 25/07/2037	497 ,177	393 1,137	0.00	6.000% due 25/12/2035 6.000% due 25/11/2036	1,145 42		0.00
4.934% due 25/12/2046 4.964% due 25/01/2036	154 531	103 0.00 492 0.00	4.770% due 25/12/2035 1	,729	1,599	0.00	6.000% due 25/08/2037 Citigroup Mortgage Loan Trus	1,367 t. Inc.	524	0.00
5.044% due 25/10/2033 5.387% due 25/09/2035	0 1,334	0 0.00 1,078 0.00	4.796% due 25/12/2035 4.885% due 25/03/2037	80 738	702		3.906% due 25/05/2035 4.588% due 25/08/2035	146 2,132	140 1,761	0.00
5.427% due 25/09/2034	183	162 0.00	5.250% due 25/05/2035 5.256% due 25/02/2037 1	0,060	0 1,005	0.00	4.907% due 25/12/2035	496		0.00

PA			PAR VAI	AIR % OF		PAR	FAIR % OF VALUE NET
DESCRIPTION (000) 5.027% due 25/04/2035 \$ 38	(000S) ASSETS 3 \$ 362 0.00	DESCRIPTION 5.820% due 25/10/2036		00s) ASSETS 115 0.00	6.570% due 25/02/2036	(000s) \$ 66 \$	(000S) ASSETS
Citigroup Mortgage Loan Trust, Inc. Mo		5.820% due 25/11/2036		07 0.00	6.612% due 25/08/2035	1,784	1,431 0.00
Through Certificates 4.150% due 25/09/2035 1,29		5.830% due 25/09/2046 5.830% due 25/05/2047	1,848 1,5 280 2	669 0.00 38 0.00	6.657% due 25/06/2035 6.750% due 25/10/2036	1,926 1,411	1,677 0.00 399 0.00
CitiMortgage Alternative Loan Trust		5.830% due 25/06/2047 5.840% due 25/02/2037		576 0.01 259 0.00	7.000% due 25/10/2037 7.500% due 25/07/2036	5,565 1,790	2,092 0.00 1,235 0.00
5.500% due 25/04/2036 21		5.850% due 25/07/2046		340 0.00	Countrywide Asset-Backed Certifi		•
5.750% due 25/12/2036 1,68 5.750% due 25/02/2037 51	•	5.850% due 25/08/2046		367 0.02	5.950% due 25/04/2036	717	622 0.00
5.750% due 25/03/2037 54		5.862% due 25/11/2046 5.870% due 25/05/2036		683 0.01 172 0.01	6.190% due 25/11/2035	114	108 0.00
5.750% due 25/04/2037 3,51	•	5.870% due 25/12/2036		0.00	Countrywide Home Loan Mortgag		
5.970% due 25/05/2037 3,82 6.000% due 25/07/2036 89		5.870% due 25/04/2037	'	11 0.00	1.616% due 20/01/2035 1.730% due 25/05/2036 (a)	27 333	21 0.00 54 0.00
6.000% due 25/09/2036 19		5.890% due 25/07/2046 5.892% due 20/03/2046		96 0.01 949 0.01	3.164% due 25/02/2035	1,904	1,540 0.00
6.000% due 25/10/2036 20 6.000% due 25/11/2036 3,00		5.892% due 20/05/2046	15,260 12,8	369 0.02	3.396% due 25/05/2047 3.695% due 25/04/2035	2,347 1,677	1,995 0.00 1,156 0.00
6.000 % due 25/11/2036 3,00 6.000% due 25/12/2036 1,53	•	5.910% due 25/09/2047		866 0.01	3.789% due 25/04/2037	1,508	1,379 0.00
6.000% due 25/01/2037 4,55	1 3,702 0.01	5.930% due 25/03/2036 5.930% due 25/11/2036		364 0.01 363 0.01	3.873% due 20/05/2036	1,082	1,026 0.00
6.000% due 25/02/2037 1,42 6.000% due 25/03/2037 2,49		5.932% due 20/07/2035	1,554 1,4	38 0.00	4.001% due 20/06/2036 4.039% due 20/05/2036	1,604 1,078	1,395 0.00 974 0.00
6.000% due 25/05/2037 2,45	•	5.950% due 25/07/2035 5.950% due 25/01/2037		0.00 0.00 0.00	4.042% due 20/04/2036	1,044	930 0.00
6.000% due 25/06/2037 6,28	9 5,494 0.01	5.952% due 25/06/2046		39 0.00	4.110% due 20/02/2036 4.126% due 20/09/2036	2,191	1,929 0.00 1,782 0.00
Commercial Mortgage Trust 0.000% due 10/04/2047 (a) 58,90	1 0.00	5.970% due 25/07/2036		0.00	4.152% due 20/03/2036	2,059 361	294 0.00
0.000% due 10/04/2047 (a) 58,90 1.303% due 10/10/2049 (a) 66,18		5.970% due 25/09/2036 5.970% due 25/05/2037		44 0.00 66 0.00	4.225% due 25/03/2037	128	117 0.00
3.140% due 10/10/2036 10,00	8,793 0.01	5.970% due 25/05/2037		529 0.00	4.290% due 25/11/2037 4.294% due 25/11/2037	1,321 1,736	1,228 0.00 1,541 0.00
3.178% due 10/02/2035 29,77 3.505% due 10/08/2048 7,21	,	5.970% due 25/06/2037		337 0.01 331 0.00	4.366% due 19/01/2034	8	7 0.00
3.611% due 10/08/2049 7,21		5.970% due 25/09/2037 5.970% due 25/07/2046		31 0.00 61 0.00	4.442% due 20/12/2035	1,510	1,362 0.00
3.651% due 10/02/2049 13,74		5.990% due 25/07/2035	1,220 1,0	0.00	4.448% due 20/06/2035 4.448% due 20/06/2035	4 15	3 0.00 14 0.00
3.961% due 10/05/2051 39,99 6.658% due 15/09/2033 10,84		5.990% due 25/12/2035 6.000% due 25/03/2027	'	387 0.00 18 0.00	4.541% due 20/02/2036	657	581 0.00
Countrywide Alternative Loan Resecuri	•	6.000% due 25/10/2033	5	5 0.00	4.723% due 20/09/2035 4.741% due 20/07/2034	1,279 103	1,148 0.00 94 0.00
6.000% due 25/05/2036 27		6.000% due 25/11/2034 6.000% due 25/12/2034		03 0.01 19 0.00	4.765% due 25/11/2034	32	28 0.00
6.250% due 25/08/2037 1,17 7.000% due 25/01/2037 28		6.000% due 25/02/2035		00 0.00	4.859% due 25/01/2036	172	159 0.00
Countrywide Alternative Loan Trust	33 0.00	6.000% due 25/08/2035	53	22 0.00	5.107% due 20/10/2034 5.308% due 20/04/2035	218 110	198 0.00 100 0.00
1.030% due 25/09/2037 (a) 82		6.000% due 25/12/2035 6.000% due 25/01/2036	3,752 2,7 1,960 1,3	69 0.01 88 0.00	5.377% due 20/09/2035	73	62 0.00
1.480% due 25/10/2037 (a) 1,54 3.533% due 25/05/2035 1,95		6.000% due 25/02/2036	1,579 1,3	69 0.00	5.500% due 25/05/2035 5.500% due 25/09/2035	556 403	456 0.00 362 0.00
3.713% due 25/07/2021	3 0.00	6.000% due 25/03/2036 6.000% due 25/04/2036		128 0.00 106 0.01	5.500% due 25/10/2035	863	500 0.00
3.810% due 25/11/2035 6,22 3.913% due 25/03/2047 62		6.000% due 25/05/2036		345 0.00	5.500% due 25/11/2035 5.500% due 25/01/2036	1,741 603	1,093 0.00 386 0.00
4.282% due 25/03/2047 66		6.000% due 25/08/2036		0.02	5.750% due 25/12/2035	1,308	650 0.00
4.297% due 25/06/2037 6,21		6.000% due 25/10/2036 6.000% due 25/11/2036		662 0.00 371 0.01	5.750% due 25/02/2037	3,071	1,513 0.00
4.394% due 25/10/2035 16 4.450% due 25/04/2036 18		6.000% due 25/12/2036	2,126 6	555 0.00	5.750% due 25/06/2037 5.770% due 25/05/2036	1,874 333	938 0.00 114 0.00
5.000% due 25/08/2035 2,33	5 1,613 0.00	6.000% due 25/01/2037 6.000% due 25/02/2037		30 0.00 66 0.01	5.771% due 20/12/2035	21	20 0.00
5.036% due 25/09/2034 1,06 5.250% due 25/06/2035 1,35		6.000% due 25/03/2037	5,002 1,9	00.0 80	5.800% due 25/02/2035 5.850% due 25/05/2036	23 260	19 0.00 116 0.00
5.250 % due 25/10/2035 1,35 5.250% due 25/10/2035 20		6.000% due 25/04/2037		69 0.01	5.870% due 25/08/2035	2,284	1,645 0.00
5.500% due 25/04/2035 2,31		6.000% due 25/05/2037 6.000% due 25/07/2037		068 0.01 46 0.01	5.870% due 25/09/2037	3,974	1,658 0.00
5.500% due 25/05/2035 5,26 5.500% due 25/06/2035 4,02		6.000% due 25/08/2037	18,089 9,3	92 0.01	5.870% due 25/04/2046 5.950% due 25/03/2036	2,222 3,194	1,852 0.00 2,896 0.01
5.500% due 25/07/2035 1,83	1 1,454 0.00	6.000% due 25/02/2047 6.010% due 25/01/2036		0.00 0.00 0.00	6.000% due 25/04/2036	1,098	570 0.00
5.500% due 25/08/2035 2,75 5.500% due 25/09/2035 6,33		6.010% due 25/07/2036		74 0.00	6.000% due 25/05/2036 6.000% due 25/07/2036	2,785 2,444	1,294 0.00 1,279 0.00
5.500% due 25/10/2035 68		6.012% due 25/12/2035 6.012% due 25/02/2036		332 0.00 22 0.00	6.000% due 25/02/2037	4,031	2,061 0.00
5.500% due 25/11/2035 3,27		6.030% due 25/08/2035		509 0.00	6.000% due 25/03/2037	4,010 2,666	1,862 0.00
5.500% due 25/12/2035 9,82 5.500% due 25/01/2036 86		6.030% due 25/02/2037		92 0.01	6.000% due 25/04/2037 6.000% due 25/05/2037	8,686	1,315 0.00 3,950 0.01
5.500% due 25/02/2036 6,09	4,086 0.01	6.030% due 25/10/2046 6.030% due 25/08/2047		16 0.01 125 0.01	6.000% due 25/07/2037	1,112	482 0.00
5.500% due 25/04/2036 50 5.500% due 25/04/2037 48		6.050% due 25/02/2036	1,089 9	0.00	6.000% due 25/08/2037 6.000% due 25/10/2037	3,412 1,240	1,526 0.00 880 0.00
5.652% due 20/02/2047 5,09		6.070% due 25/12/2035 6.070% due 25/01/2036		91 0.00	6.000% due 25/01/2038	6,776	3,145 0.01
5.662% due 20/03/2047 5,90		6.070% due 25/10/2036		164 0.00	6.050% due 25/04/2035 6.050% due 25/04/2035	1,064 134	973 0.00 119 0.00
5.667% due 20/12/2046 8,12 5.710% due 25/06/2036 1,68		6.072% due 20/11/2035		45 0.00	6.084% due 25/08/2034	378	343 0.00
5.710% due 25/12/2046 64	551 0.00	6.090% due 25/08/2035 6.110% due 25/11/2035		74 0.00 593 0.00	6.090% due 25/03/2035	1,137	965 0.00
5.730% due 25/03/2047 3,86 5.750% due 25/07/2035 11		6.112% due 20/11/2035	7,729 6,5	99 0.01	6.110% due 25/03/2035 6.130% due 25/02/2035	1,555 1,944	1,388 0.00 1,541 0.00
5.750% due 25/10/2035 49	1 358 0.00	6.132% due 20/11/2035 6.150% due 25/09/2035		0.01 10 0.00	6.150% due 25/03/2035	11	10 0.00
5.750% due 25/05/2036 8,92 5,750% due 25/03/2037 3,49		6.170% due 25/09/2035	4,264 3,8	309 0.01	6.150% due 25/04/2046 6.170% due 25/02/2035	6,827 2,581	2,046 0.00 2,248 0.00
5.750% due 25/03/2037 3,49 5.750% due 25/06/2037 10,65		6.241% due 25/09/2034 6.250% due 25/11/2036		27 0.00 91 0.00	6.190% due 25/03/2035	665	582 0.00
5.750% due 25/08/2037 6,52	1 5,703 0.01	6.322% due 20/07/2035		56 0.00	6.210% due 25/02/2035	2,417 94	2,058 0.00
5.750% due 25/04/2047 5,55 5.752% due 20/09/2046 4,26		6.362% due 25/08/2035	354 2	284 0.00	6.230% due 25/09/2034 6.241% due 20/10/2034	214	86 0.00 182 0.00
5.770% due 25/08/2035 25	156 0.00	6.370% due 25/12/2036 6.392% due 25/11/2047		178 0.00 169 0.01	6.250% due 25/09/2036	475	187 0.00
5.770% due 25/11/2035 78 5.790% due 25/09/2047 3,20		6.412% due 25/08/2035	640 5	82 0.00	6.500% due 25/12/2037 7.940% due 20/02/2036	4,820 1,634	2,072 0.00 1,488 0.00
5.810% due 25/05/2047 3,28	9 2,802 0.01	6.457% due 25/03/2037 6.500% due 25/08/2032	928 5 7	7 0.00	Countrywide Home Loan Reperfo		/IC Trust
5.820% due 25/05/2036 2,07	857 0.00	6.500% due 25/09/2037	•	550 0.01	4.415% due 25/01/2034	178	150 0.00

DESCRIPTION (000S) (000S) ASSETS DESCRIPTION (000S) (000S) ASSETS DESCRIPTION (000S)	VALUE NET (000S) ASSETS
5.810% due 25/06/2035 \$ 42 \$ 40 0.00 Deutsche ALT-A Securities, Inc. Mortgage Loan Trust 5.890% due 25/07/2036 305 280 0.00 3.702% due 25/08/2035 \$ 601 \$ 528 0.00 6.420% due 28/07/2047 £ 14,610 \$ 6.000% due 25/03/2035 275 264 0.00 4.448% due 25/03/2036 366 240 0.00 5 TAID 6 writing Trust 6.000% due 28/07/2047 £ 14,610 \$ 6.000% due 25/03/2035 275 264 0.00 6.420% due 28/07/2047 £ 14,610 \$ 6.000% due 25/03/2035 275 264 0.00 6.420% due 28/07/2047 £ 14,610 \$ 6.000% due 25/03/2035 275 275 264 0.00 6.420% due 25/03/2035 275 275 275 275 275 275 275 275 275 27	18,453 0.03
Countrywide Mortgage-Backed Securities, Inc. 4.500% due 25/10/2035 1,967 1,727 0.00 2.240% due 25/01/2050 \$ 6,125	5,606 0.01
5.945% due 27/11/2035 222 208 0.00 5.500% due 25/11/2035 664 653 0.00 GC Pastor Hipotecario FTA 5.500% due 25/11/2035 2 1 0.00 5.693% due 27/11/2035 0 0 0.00 5.500% due 25/12/2035 629 507 0.00 GC Pastor Hipotecario FTA 4.093% due 21/06/2046 € 1,231	1,190 0.00
Credit Suisse First Boston Mortgage Securities Corp. Deutsche ALT-B Securities Mortgage Loan Trust Gen Securities Finance DAC 4.186% due 25/06/2046 21,367 20,591 0.03 6.005% due 25/10/2036 1,240 1,043 0.00 7.052% due 28/10/2038 3,287 5.000% due 25/07/2035 554 510 0.00 6.445% due 25/02/2036 3,524 3,087 0.01 7.852% due 28/10/2038 2,484 7.852% due 28/10/2038 2,484 7.852% due 28/10/2038 1.187 1.187	3,642 0.01 2,719 0.01 1,282 0.00
6.000% due 25/12/2035 1,609 835 0.00 4.793% due 25/06/2036 1,829 1,597 0.00 4.666% due 24/06/2050 6,214	20,549 0.03 6,860 0.01
7.000% due 25/12/2035 1,296 253 0.00 6.500% due 27/07/2037 493 383 0.00 5.716% due 24/03/2046 2,593 7.000% due 25/01/2036 4,856 761 0.00	17,373 0.03 2,850 0.01
5.553% due 25/07/2035 2,034 1,902 0.00 6.445% due 25/06/2034 179 180 0.00 5.550% due 10/08/2038 18,640	17,007 0.03 17,977 0.03
6.053% due 25/10/2033 5 5 0.00 Deutsche Mortgage Securities, Inc. Re-REMIC GMAC Mortgage Corp. Loan Trust Credit Suisse Mortgage Capital Certificates 5 0.00 Deutsche Mortgage Securities, Inc. Re-REMIC GMAC Mortgage Corp. Loan Trust Trust Certificates 3.357% due 19/04/2036 298	231 0.00
2.139% due 27/02/2046 6,636 3,476 0.01 4.042% due 27/06/2037 500 431 0.00 3.637% due 18/03/2035 15 3.193% due 30/11/2037 7,008 6,355 0.01 Dilosk RMBS DAC 4.956% due 20/10/2062 € 6,963 7,724 0.01 3.637% due 18/03/2035 59 6.750% due 19/07/2035 145	12 0.00 48 0.00 123 0.00
4.337% due 26/08/2036 4,172 3,634 0.01 Domi BV 4.448% due 27/02/2036 2,475 1,694 0.00 4.775% due 15/06/2051 4,154 4,594 0.01 4.592% due 27/01/2036 2,887 2,730 0.01 Down St. Learn Association Montages PLC 4.152% due 18/03/2039 € 1,500 4.462% due 18/06/2039 1,960	1,590 0.00 1,933 0.00
4.679% due 26/06/2036 3,256 2,835 0.01 4.725% due 27/07/2037 949 886 0.00 5.660% due 19/10/2036 \$ 5,998 4,954 0.01 5.479% due 18/08/2039 £ 1,603 5.469% due 18/08/2039 £ 1,603 5.469% due 19/10/2036 \$ 5,998 4,954 0.01 5.479% due 18/08/2039 £ 1,603 5.469% due 19/10/2036 \$ 5,998 4,954 0.01	8,724 0.01 2,031 0.00
5.520% due 29/09/2036 246 238 0.00 5.670% due 19/10/2036 3,846 2,634 0.00 5.489% due 18/06/2038 800	86 0.00 1,019 0.00
5.750% due 26/12/2035 399 261 0.00 6.210% due 19/10/2045 2,800 2,585 0.00 5.812% due 18/06/2039 \$ 136	2,936 0.01 135 0.00
12.427% due 27/11/2037 393 394 0.00 Dutch Property Finance BV 6.589% due 18/06/2039 2,000	1,917 0.00 2,274 0.00
5.500% due 25/08/2036 1,132 809 0.00 4.852% due 28/04/2064 47,025 52,089 0.08 5.870% due 25/10/2046 \$ 6,678	6,038 0.01
5.837% due 25/04/2037 5,208 1,301 0.00 Eurohome UK Mortgages PLC 5.890% due 25/04/2036 286 5.942% due 25/02/2037 1,030 248 0.00 5.490% due 15/06/2044 £ 2,735 3,438 0.01 5.910% due 25/06/2045 576 5.90% due 25/06/2045 576	244 0.00 544 0.00
6.000% due 25/10/2021 9 3 0.00 5.689% due 15/09/2044 2,250 2,749 0.01 5.990% due 25/10/2045 2,849 6.000% due 25/03/2036 4,013 1,737 0.00 5.939% due 15/09/2044 7,250 8,550 0.01 6.050% due 25/02/2036 1,397 6.396% due 25/04/2036 268 143 0.00 Furopean Loan Conduit DAC 6.090% due 25/10/2045 2,381	2,790 0.01 1,215 0.00 2,173 0.00
6.421% due 25/10/2037 4,230 2,590 0.00 4.994% due 17/02/2030 € 64,025 69,805 0.10 Grifonas Finance PLC	17,980 0.03
2.318% due 25/07/2057 3,499 2,732 0.01 4.165% due 15/12/2044 575 630 0.00 GS Mortgage Securities Corp. Trust	,
2.500% due 25/07/2057 55,973 49,643 0.07 4.219% due 10/06/2044 762 839 0.00 6.609% due 15/07/2035 11,979	32,291 0.05 9,057 0.01
3.068% due 25/02/2056 151,907 117,467 0.17 4.419% due 10/09/2044 3,200 3,428 0.01 7.473% due 15/07/2025 12,349	12,069 0.02
3.260% due 25/07/2058 268,266 208,595 0.30 5.789% due 13/09/2044 1,200 1,485 0.00 GSC Capital Corp. Mortgage Trust 1,436 0.00 GSC Capital Corp. Mortgage T	18,467 0.03
4.000% due 01/08/2057 5,786 5,429 0.01 6.339% due 13/06/2045 1,707 13,572 0.02 GSMPS Mortgage Loan Trust	1,302 0.00
4.089% due 25/06/2048	3,665 0.01 5,126 0.01
5.852% due 01/06/2050 93,420 92,681 0.13 First Horizon Alternative Mortgage Securities Trust 5.870% due 25/06/2034 1,283	5,645 0.01 1,132 0.00 998 0.00
6.194% due 15/07/2032 21,261 20,296 0.03 4.700% due 25/09/2035 \$ 153 127 0.00 7.060% due 20/10/2032 1,117 6.444% due 15/07/2032 22,200 20,983 0.03 5.148% due 25/02/2037 390 221 0.00 GSMSC Resecuritization Trust 7.344% due 15/07/2032 9,193 8,457 0.01 5.207% due 25/03/2035 446 268 0.00 2.167% due 26/04/2037 9,344	2,463 0.00
Curzon Mortgages PLC 5.249% due 25/11/2035 1,438 901 0.00 4.699% due 26/08/2035 66 6.970% due 28/07/2049 £ 3,253 4,124 0.01 5.500% due 25/11/2035 69 35 0.00 5.637% due 26/09/2036 7,859	66 0.00 5,033 0.01
DBUBS Mortgage Trust 5.542% due 25/02/2036 110 82 0.00 3.452% due 10/10/2034 \$ 2,000 1,837 0.00 5.574% due 25/01/2037 764 566 0.00 3.679% due 25/05/2037 1,288	721 0.00
Deutsche ALT-A Securities Mortgage Loan Trust 5.610% due 25/07/2047 9,040 8,307 0.01 6.000% due 25/02/2037 742 303 0.00 5.610% due 25/07/2047 9,040 8,307 0.01 6.000% due 25/02/2037 742 303 0.00 6.000% due 25/02/2037	2,363 0.00 3,573 0.01
5.670% due 25/08/2047 2,773 2,533 0.00 6.250% due 25/11/2036 2,047 639 0.00 4.315% due 25/05/2037 2,434 6.5710% due 25/08/2036 477 436 0.00 4.315% due 25/01/2036 725	2,195 0.00 661 0.00
5.730% due 25/08/2047 5,171 4,577 0.01 First Horizon Asset Securities, Inc. 4.649% due 25/07/2035 45 5.770% due 25/03/2037 5,742 5,133 0.01 First Horizon Asset Securities, Inc. 4.649% due 25/07/2035 45 5.349% due 25/10/2035 84	41 0.00 77 0.00
5.770% due 25/09/2047 10,963 9,331 0.01 First Horizon Mortgage Pass-Through Trust 5.500% due 25/09/2034 632 5.790% due 25/03/2037 13,345 6,824 0.01 4.022% due 25/11/2036 333 210 0.00 5.500% due 25/09/2035 425	613 0.00 384 0.00
5.800% due 25/08/2037 11,824 9,361 0.01 4.510% due 25/07/2037 234 149 0.00 5.545% due 25/05/2037 119 5.830% due 25/01/2047 1,932 1,707 0.00 5.673% due 25/11/2037 279 216 0.00 5.700% due 25/05/2037 11,934	101 0.00 5,892 0.01
5.850% due 25/10/2036 15,556 4,516 0.01 5.806% due 25/08/2037 236 79 0.00 5.750% due 25/03/2036 226 5.850% due 25/12/2036 1,910 618 0.00 5.950% due 25/09/2035 5 5 0.00 5.750% due 25/05/2037 113	194 0.00 290 0.00
5.850% due 25/02/2037 2,289 1,958 0.00 6.000% due 25/05/2036 173 78 0.00 5.820% due 25/06/2035 1,803 5.850% due 25/08/2047 5,545 4,903 0.01 6.000% due 25/08/2037 247 101 0.00 5.910% due 25/08/2046 18,042 5.950% due 25/01/2047 2,559 2,169 0.00 Fonds de Titulijacion de Actives IVI	1,692 0.00 4,247 0.01 3,883 0.01
5.950% due 25/01/2047 2,559 2,169 0.00 6.030% due 25/08/2036 3,210 2,888 0.01 4.082% due 16/06/2049 € 9,363 10,086 0.02 5.990% due 25/08/2036 5.990% due 25/08/2046 15,076 6.000% due 25/11/2035 2,353 6.110% due 25/08/2047 5,577 3,857 0.01 5.990% due 25/08/2046 15,076 6.000% due 25/11/2035 2,353 6.000% due 25/02/2036 1,775	938 0.00 877 0.00

Second S	PAR	FAIR % OF VALUE NET		PAR	FAIR % OF VALUE NET		PAR	FAIR VALUE	% OF NET
6.000% of 250000000	DESCRIPTION (000S)	(000S) ASSETS	DESCRIPTION			DESCRIPTION			
6.259% dag 25000006 1 2 70 70 00 00 3112% dag 25000007 1 77 1 77 0 00 00 3112% dag 25000007 1 77 1 77 0 00 00 3112% dag 25000007 1 77 0 00 00 328% dag 25000007 1 77 0 00 00 328% dag 250000007 1 77 0 00 00 328% dag 25000000 1 77 0 00 00 328% dag 250000000 1 77 0 00 00 328% dag 25000000 1 77 0 00 00 00 328% dag 25000000 1 77 0 00 00 00 328% dag 25000000 1 77 0 00 00 00 328% dag 25000000 1 77 0 00 00 00 328% dag 25000000 1 77 0 00 00 00 328% dag 25000000 1 77 0 00 00 00 328% dag 25000000 1 77 0 00 00 00 00 328% dag 25000000 1 77 0 00 00 00 00 328% dag 25000000 1 77 0 00 00 00 00 328% dag 25000000 1 77 0 00 00 00 00 00 00 00 00 00 00 00 0				2 0/0 \$	2522 000				
5.000% size 2500.0000 4.000% see 2500.0000 4.0000 4.0000 4.0000 4.0000 4.0000 4.0000 4.0000 4.0000 4.0000 4.0000 4	6.250% due 25/08/2036 2,170	744 0.00							
Author/New Mertgage Learn Trest				1,479	1,159 0.00	4.128% due 05/07/2031	32,860	29,483	0.04
4.2079-M. or 1907/2016 2 1709 1710 1717 1710 171		12 0.00							
5.656% oc. \$1910/2364		13 0.00							
5,000 5,00	·					5.337% due 15/05/2047	999	961	0.00
56095 de 1910/2009 4, 14									
5.278% Ac 919(20)2015 5.298 (a. 6. 95)2017 1.954 1.390 0.00 7.485% (d. 6. 60)7(23)3 10,109 8.486 0.01 7.2786 (d. 6. 95)2017 1.950 0.00 7.485% (d. 6. 60)7(23)3 10,109 8.48 0.01 7.2786 (d. 6. 95)2017 10,100 0.00 7.485% (d. 6. 95)2017 10,100 0.00	the state of the s								
5.278% de 1917/2056 15,466 13,490 200 2,507% de 2909/2020 15 13 2,000 2,507% de 1917/2056 15,466 13,490 200 2,507% de 1917/2056 13,490 2,500 2,507% de 1917/2058 1,575 1,175 2,015 2,500 2,507% de 1917/2058 1,575 1,575 2,500 2,507% de 1917/2058 1,575 1,575 2,5								8,446	0.01
5.288% de 1901/2018 1,464 0.00 38.79% de 2505/2018 155 122 0.00 40							42.4	200	0.00
3.86 Mg 191 (2003) 3.87 Mg 191 (4,523 0.01							
5.850% da: 1901/2036 8,131 7,134 0.01 3,918% da: 25,002035 5.91 7,000 4,189% da: 25,0002035 1,281 1,155 0.00 5,887% da: 1901/2036 7,878 2,410 0.01 3,91% da: 25,0002035 3,91 0.00 4,285% da: 25,0002037 1,281 0.00 5,887% da: 1901/2035 3,42 3,72 2,88 0.00 4,25% da: 1901/2035 3,91 0.00 4,25% da: 1901/2035 2,247 0.00 5,927% da: 1901/2035 3,90 0.00 4,25% da: 1901/2035 2,247 0.00 5,927% da: 1901/2035 3,90 0.00 4,25% da: 1901/2035 2,247 0.00 5,927% da: 1901/2035 3,90 0.00 4,25% da									
5.880% die 1910/2006 4,251 2736 0.04 3,949% die 2506/2007 6,191 3,690 0.01 4,249% die 2504/2003 2,290 0.05 380% die 1910/2006 2,707 10,953 0.02 4,610% die 2506/2007 7,000 4,349% die 2501/2005 2,500 0.02 4,44% die 1910/2006 3,122 1,880 0.00 4,349% die 2501/2005 2,500 0.00 4,349% die 1901/2005 2,500 0.00 0.00 4,349% die 1901/2005 2,500 0.00 0.00 0.00 0.00 0.00 0.00 0.00									
2 880 Mg 1917(2009 1 34,25)	5.862% due 19/12/2036 1,867	1,575 0.00							
5-919% dai 99102035									
5-927% da 1912/2035									
2.21			4.245% due 25/01/2037	156	131 0.00				
6 6029% dais 2010/2045						4.406% due 25/10/2036	192	140	0.00
1.00									
6.119% due 1900/2045 18 16 000 6.189% due 1900/2045 18 16 000 6.517% due 1900/2045 18 18 0.00 6.517% due 1900/2045 18 18 0.00 6.517% due 1900/2045 18 19 000 6.517% due 1900/2045 19 000 6.107% due 2500/2035 19 000 6.10									
6.15% due 1901/2035 150 141 0.00 477% due 2508/2034 66 60 0.00 2007% due 2501/2035 3.11% due 2501/2035 2.00 6.430% due 2501/2035 98 8.00 0.5630% due 2504/2037 1.550 1.350 0.00 5.630% due 2504/2036 1.350 0.00 5.630 0.00 5									
1.3.8		141 0.00							
6.517% due 1909/2035 98 84 732 000 5.689% due 1509/20046 4.781 3.394 001 5.40% due 1907/2036 1.808 939 0.00 5.689% due 2509/2037 4.137 3.64 0.199 0.									
6.822% due 2901/2035									
2017 2017	6.822% due 20/06/2035 846	732 0.00							
7.017% due 1901/2036 951 395 0.00 5,720% due 2509/2037 4 313 3,864 0.01 5 5,720% due 2509/2035 6 6 0.00 6,020% due 2509/2035 6 6 0.00 6,020% due 2509/2035 16 0.00 6,020% due 2509/2035 1,020 6 0.00									
Anabout Energy PLC 6.109% the 2801/2054 18,123 23,105 0.05 5309% the 2501/20036 7,198 6,785 0.01 6.109% the 2801/2054 2,150 0.05 5,809% the 2501/20036 7,918 5,508 0.01 6.109% the 2801/2054 2,147 0.00 5,809% the 2500/20036 7,918 5,508 0.01 0.009% the 2500/20035 1,233 1,293 0.00 5,809% the 2500/20036 7,918 5,508 0.01 0.009% the 2500/20036 2,234 0.00 5,809% the 2500/20036 2,340 0.00 5,909% the 2500/20036 0.00	·								
5.00% due 2501/2034			5.730% due 25/10/2036	2,440	2,170 0.00				
Hilton USA Trust 3.09% due 15/12/2034 \$ 2,213 2,147 0.00 58.00% due 25/02/2037 5,556 5,131 0.01 6,500% due 25/02/2036 4,328 1,480 0.00 Hilton USA Trust 2.8.28% due 05/11/2035 9,623 7,733 0.1 58.00% due 25/02/2037 5,360 due 25/02/2036 4,328 1,480 0.00 Hilton USA Trust 2.8.28% due 05/11/2035 9,623 7,733 0.1 58.00% due 25/02/2036 4,320 0.00 5.500% due 25/02/2037 1,376 650 0.00 6,500% due 25/02/2037 1,239 913 0.00 6,500% due 25/02/2036 1,00 445 0.00 5,590% due 25/02/2036 1,00 4,000% due 25/02/2037 6,361 4,389 due 25/02/2036 1,00 6,000% due 25/02/2037 6,361 4,389 due 25/02/2036 1,50 6,000% due 25/02/									
9.309% due 15/12/2034 \$ 2,213 \$ 2,147 0.00 \$ 5.830% due 25/02/2037 \$ 5.565 \$ 5.131 0.01 \$ 6.500% due 25/02/2036 \$ 2,224 0.00 \$ 2,254 0.00 \$ 1.095 due 25/02/2036 \$ 9,623 \$ 7,733 0.01 \$ 5.850% due 25/02/2036 \$ 4,922 \$ 2,044 0.00 \$ 1.095 due 25/02/2038 \$ 4,00 \$ 1.095 due 24/00/2039 € 1,270 \$ 1,366 0.00 \$ 5.850% due 25/02/2036 \$ 2,00 \$ 1.095 due 24/00/2039 \$ € 1,270 \$ 1,366 0.00 \$ 5.850% due 25/02/2036 \$ 2,00 \$ 1.095 due 24/00/2039 \$ € 1,270 \$ 1,366 0.00 \$ 5.850% due 25/02/2036 \$ 2,00 \$ 1.095 due 24/00/2039 \$ € 1,270 \$ 1.366 0.00 \$ 5.850% due 25/02/2036 \$ 2,00 \$ 1.095 due	· ·	27,220 0.04							
Sarby due 250/12035 9,623 7,733 0.11 58.05% due 2510/2036 4.922 2,044 0.01 4.500% due 260/2035 1,376 650 0.00		2,147 0.00	5.830% due 25/02/2037	5,565	5,131 0.01				
2,828% due 05/11/2035 9,623 7,733 0.19 5,870% due 25/06/2046 7,340 4,142 0.01 4,500% due 26/06/2037 1,376 650 0.00	Hilton USA Trust						1,320	1, 100	0.00
A 109% due 24/10/2039	· ·	7,733 0.01			1	4.500% due 26/04/2037			
SAB9% due 25/04/2037 \$44		1 396 0 00							
3.815% due 25/04/20037 \$ 464 411 0.00 5.930% due 25/04/2035 251 225 0.00 6.000% due 26/09/2036 500 369 0.00 4.344% due 25/04/2036 470 445 0.00 5.990% due 25/01/2036 6,736 5,796 0.01 6.000% due 25/07/2035 5,658 3,709 0.01 6.621% due 20/07/2060 £ 5,900 7,520 0.01 6.205% due 25/01/2036 6,736 5,796 0.01 6.000% due 25/08/2037 681 483 0.00 7.121% due 20/07/2060 2,250 2,865 0.01 Hops Hill PLC 6.148% due 27/05/2036 £ 24,765 31,587 0.05 6.000% due 25/01/2036 2,005 840 0.00 6.148% due 27/05/2036 (a) \$ 1,489 150 0.00 6.000% due 25/01/2035 1,038 848 0.00 6.200% due 25/01	· ·	1,550 0.00							
5.999% due Z501/2036 470 445 0.00 5.999% due Z507/2035 5.658 3,709 0.01 6.621% due Z007/2060 £ 5,900 7,520 0.01 6.210% due Z5/12/2034 54 50 0.00 6.000% due Z5/08/2037 6.81 483 0.00 6.921% due 20/07/2060 4,233 5,339 0.01 6.148% due Z7/05/2054 £ 24,765 31,587 0.05 6.000% due Z5/07/2036 2,055 840 0.00 6.148% due Z7/05/2056 \$ 1,489 150 0.00 6.059% due Z5/01/2035 1,058 848 0.00 6.010% due Z5/01/2036 1,910 442 0.00 6.000% due Z5/01/2036 4,058 4,052 0.01 6.010% due Z5/01/2036 3,1489 1,000 6.250% due Z5/01/2036 4,258 2,967 0.01 6.010% due Z5/01/2036 3,147 1,151 0.00 6.500% due Z5/01/2033 41 35 0.00 6.110% due Z5/01/2036 1,447 1,151 0.00 6.500% due Z5/01/2033 2,349 2,079 0.00 6.110% due Z5/01/2033 2,349 2,079 0.00 6.110% due Z5/01/2033 1,867 1,758 0.00 6.100% due Z5/01/2033 1,867 1,758 0.00 6.895% due Z5/01/2033 2,27 992 0.00 6.990% due Z5/01/2033 2,27						6.000% due 26/09/2036	500	369	0.00
6.219% due 25/01/2034 54 50 0.00 6.009% due 25/01/2037 943 363 0.00 6.219% due 20/01/2060 2.250 2.865 0.01 hops HIII PLC 6.149% due 27/05/2054 € 24/765 31,587 0.05 6.009% due 25/01/2036 2.096 2.001 6.009% due 25/01/2036 2.096 2.001 6.009% due 25/01/2036 2.096 2.001 6.009% due 25/01/2035 1.088 848 0.00 6.079% due 25/01/2035 1.088 848 0.00 6.009% due 25/01/2035 1.088 848 0.00 6.009% due 25/01/2035 1.089 848 0.00 6.259% due 25/01/2034 9.54 814 0.00 6.259% due 25/01/2034 9.54 814 0.00 6.259% due 25/01/2034 1.151 0.00 6.109% due 25/01/2034 1.088 1.051 0.00 6.509% due 25/01/2037 1.786 1.043 0.00 6.509% due 25/01/2035 1.867 1.758 0.00 8.2599/2037 1.786 1.049 0.00 6.509% due 25/01/2035 1.867 1.758 0.00 8.2599/2037 1.786 1.094 0.00 6.509% due 25/01/2035 2.55 0.00 8.2599/2037 1.786 1.094 0.00 6.509% due 25/01/2036 4.069 0.00 6.509% due 25/01/2036 2.647 2.078 0.00 0.00 6.509% due 25/01/2036 2.647 2.078 0.00 0.00 6.259% due 25/01/2035 2.55 0.00 6.509% due 25/01/2036 2.647 2.078 0.00 0.00 6.259% due 25/01/2036 2.649 2.00 6.259% due 25/01/2036 2.649 2.00 6.259							E 000	7 520	0.01
6.210% due 25/12/2034 54 50 0.00 6.00% due 25/08/2037 943 363 0.00 7.121% due 20/07/2060 2.250 2,865 0.01 Hops Hill PLC 6.148% due 27/05/2054 £ 24,765 31,587 0.05 6.050% due 25/10/2036 2,961 2,037 0.00 4.685% due 25/09/2036 1,910 442 0.00 6.70% due 25/11/2035 43 26 0.00 1.00% due 25/05/2036 1,910 442 0.00 6.70% due 25/11/2034 695 540 0.00 6.250% due 25/11/2034 954 814 0.00 6.250% due 25/11/2034 954 814 0.00 6.10% due 25/00/2034 321 328 0.00 6.110% due 25/00/2036 1,1447 1,151 0.00 6.10% due 25/00/2035 1,387 0.00 6.10% due 25/00/2035 2,349 2,079 0.00 6.110% due 25/00/2035 2,349 2,079 0.00 6.110% due 25/00/2035 2,349 2,079 0.00 6.10% due 25/00/2035 2,349 2,079 0.00 6.110% due 25/00/2035 2,349 2,079 0.00 6.150% due 25/00/2035 2,349 2,079 0.00 6.500% due 25/00/2037 3,71 186 0.00 6.500% due 25/00/2037 3,71 186 0.00 6.500% due 25/00/2037 2,709 1,421 0.00 6.400% due 25/00/2035 2,50 0.00 4.200 due 25/00/2037 2,709 1,421 0.00 6.500% due 25/00/2035 2,50 0.00 6.500% due 25/00/2037 2,709 1,421 0.00 6.400% due 25/00/2035 2,50 0.00 4.200 due 2									
6.148% due 27/05/2054		50 0.00	6.000% due 25/08/2037	943	363 0.00				
HSI Asset Loan Obligation Trust 1.160% due 25/12/2036 (\$ 1,489 150 0.00 6.070% due 25/11/2035 43 26 0.00 5.840% due 25/12/2036 1,910		21 507 0 05					20.200	42.425	0.00
1.160% due 25/12/2036		31,387 0.03					39,396	43,135	0.06
Sadow due 25/11/2036 1,910		150 0.00					1	2.341	0.00
Colors	,	442 0.00				2.250% due 22/02/2045		2,967	0.01
6.060% due 25/10/2034 321 328 0.00 6.500% due 25/00/2037 371 118 0.00 6.500% due 25/00/2037 11,473 14,662 0.02 Impac Secured Assets CMN Owner Trust 5.450% due 25/03/2036 1,227 992 0.00 6.895% due 25/03/2036 1,227 992 0.00 6.895% due 25/03/2036 1,227 992 0.00 6.895% due 25/03/2036 2,641 2,292 0.00 6.895% due 25/03/2037 522 421 0.00 6.000% due 25/05/2036 2,647 2,078 0.00 1.25% due 25/02/2057 (a) 66,813 318 0.00 Impac Secured Assets Trust 5.690% due 25/03/2037 522 421 0.00 6.000% due 25/05/2037 2,500 6.000% due 25/05/2037 17,650 6,927 0.01 2,997% due 25/01/2056 (a) \$114,375 \$806 0.00 5.883% due 25/05/2037 17,650 6,927 0.01 2,997% due 25/01/2057 (a) 18,050 186 0.00 5.890% due 25/01/2036 1,085 577 0.00 2.190% due 25/01/2056 114,375 89,536 0.13 5.950% due 25/01/2037 4,689 4,193 0.01 6.210% due 25/03/2036 180 190 111 0.00 4.000% due 25/01/2058 1,575 1,518 0.00 6.000% due 25/08/2036 372 334 0.00 6.620% due 25/08/2036 180 190 0.01 6.620% due 25/08/2036 180 190 0.01 6.620% due 25/08/2036 3784 2,939 0.01 4.2500 due 25/02/2058 1,575 1,1438 0.00 1400 due 25/02/205		1/// 0.00	6.290% due 25/11/2034	954	814 0.00				
6.100% due 25/02/2036								10,007	0.02
6.110% due 25/03/2035 2,349 2,079 0.00 6.150% due 25/03/2035 1,867 1,758 0.00 lmpac Secured Assets CMN Owner Trust 5.450% due 25/03/2033 200 194 0.00 lmpac Secured Assets COrp. 6.110% due 25/03/2036 1,227 992 0.00 6.895% due 25/03/2035 255 255 0.00 lmpac Secured Assets Trust 6.895% due 25/03/2035 255 255 0.00 lmpac Secured Assets Trust 7.890% due 25/03/2036 1,227 992 0.00 5.890% due 25/05/2037 3.5950% due 25/03/2037 4,078 3,425 0.01 5.990% due 25/03/2037 4,078 3,425 0.01 6.30% due 25/03/2036 1,035 5.990% due 25/03/2037 4,078 3,425 0.01 6.30% due 25/03/2036 5.990% due 25/01/2037 3,213 6,778 0.01 6.620% due 25/03/2036 3,784 2,939 0.01 6.50% due 25/03/2036 3,784 2,939 0.01 lmg/d/acable Rate Mortgage Trust 1,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/04/2044 8,336 10,078 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.02 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.00 lanebrook Mortgage Transaction PLC 6.320% due 17/06/2057 11,473 14,662 0.00 lanebrook Mortgage Transaction PLC lanebrook Mortgage Transaction PLC 4.1276 de 25/03/2036 2.647 2.078 0.00 lanebrook Mortgage Transaction PLC 4.1276 de 25/03/2036 2.647 2.078 0.00 lanebrook Mortgage Transaction PLC 4.1276 de 25/03/2036 2.647 2.078 0.0	6.100% due 25/02/2036 1,447	1,151 0.00				5.539% due 17/06/2039	7,275	9,024	0.01
Impac Secured Assets CMN Owner Trust 5.450% due 25/03/2033 200 194 0.00 0.000% due 25/05/2037 0.00 0.100% due 25/05/2038 0.13 0.00 0.100% due 25/05/2037 0.00 0.100% due 25/05/2037 0.00 0.100% due 25/05/2037 0.00 0.100% due 25/05/2037 0.00 0.100% due 25/05/2038 0.13 0.00 0.100% due 25/05/2037 0.00 0.100% due 25/05/2037 0.00 0.100% due 25/05/2037 0.00 0.100% due 25/05/2038 0.13 0					1			10,078	0.02
Secured Assets CMN Owner Trust 5.450% due 25/03/2033 200 194 0.00 194				640	400 000			1/1 662	0.02
Impac Secured Assets Corp. 6.110% due 25/03/2036 6.895% due 25/02/2035 255 255 0.00 5.870% due 25/05/2037 5.870% due 25/05/2037 5.950% due 25/03/2037 5.950% due 25/03/2037 5.990% due 25/03/2037 5.950% due 25/03/2038 5.870% due 25/03/2038 5.8		404 000						14,002	0.02
6.110% due 25/03/2036		194 0.00	4.127% due 25/03/2037	895	812 0.00			2,848	0.01
6.895% due 25/02/2035		992 0.00							
Secured Assets Trust 5.690% due 25/05/2037 522 421 0.00 6.000% due 27/12/2036 1,085 577 0.00 2.190% due 25/02/2058 1,575 1,082 0.00 0.00 0.00 0.000% due 25/02/2058 1,575 1,082 0.00 0.00 0.000% due 25/02/2058 1,575 1,082 0.00 0.000% due 25/03/2037 0.00 0.000% due 25/03/2037 0.000 0.000% due 25/03/2037 0.000 0.000% due 25/03/2037 0.000 0.000% due 25/03/2037 0.000 0.000% due 25/03/2036 0.000% due 25/03/2037 0.000% due 25/03/2036 0.000% due 25/03/2037 0.0000% due 25/03/2036 0.0000% due 25/03/2037 0.0000% due 25/03/2036 0.0000% due 25/03/2038 0.00000% due 25/03/2038 0.00000% due 25/03/2038 0.00000% due 25/03/2038 0.00000% due 25/03/2038 0.000000% due 25/03/2038 0.0000000% due 25/03/2038 0.000000000% due 25/03/2038 0.0000000000000000000000000000000000	the contract of the contract o								
5.870% due 25/\subseteq 25/\subseteq 1509\subseteq 25/\subseteq 15/\subseteq 15/\su		404 000	5.843% due 26/05/2037	2,601	1,949 0.00				
5.950% due 25/03/2037 4,078 3,425 0.01 6.030% due 25/04/2047 3,171 3,011 0.01 3.24% due 26/08/2058 17,864 13,104 0.02 5.950% due 25/09/2037 2,529 2,168 0.00 6.180% due 25/03/2036 5,989 5,096 0.01 3.692% due 26/01/2057 48,438 37,970 0.06 6.100% due 25/01/2037 8,213 6,778 0.01 6.210% due 25/12/2036 119 111 0.00 4.000% due 25/02/2058 1,978 1,939 0.00 6.010% due 25/01/2037 4,689 4,193 0.01 6.550% due 25/05/2036 84 82 0.00 6.170% due 25/05/2036 372 334 0.00 6.620% due 25/08/2036 160 149 0.00 4.151% due 25/01/2058 20,837 18,882 0.03 6.190% due 25/09/2037 2,157 1,829 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.250% due 25/02/2058 1,575 1,518 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.250% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2058 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.500% due 25/02/2058 1,575 1,438 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 6.920% due 25/08/2058 3,784 2,9						2.190% due 25/02/2058	1,575	1,082	0.00
5.950% due 25/09/2037 2,529 2,168 0.00 6.180% due 25/03/2036 5,989 5,096 0.01 3.692% due 26/01/2057 48,438 37,970 0.06 5.990% due 25/01/2036 6.172 5,105 0.01 6.210% due 25/12/2036 830 781 0.00 4.000% due 25/02/2058 1,978 1,939 0.00 6.010% due 25/02/2037 4,689 4,193 0.01 6.550% due 25/05/2036 84 82 0.00 4.000% due 26/08/2058 8,480 8,410 0.01 6.170% due 25/05/2036 372 334 0.00 6.620% due 25/08/2036 160 149 0.00 4.250% due 25/02/2058 1,575 1,518 0.00 6.190% due 25/09/2037 2,157 1,829 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.250% due 25/02/2058 1,575 3,4238 0.05 1,575 1,438 0.00 1,575 1,575 1,438 0.00 1,575 1,438 0.00 1,575 1,575 1,575 1,575 1,438 0.00 1,575 1,575 1,438 0.00 1,575 1,575 1,575 1,438 0.00 1,575	5.950% due 25/03/2037 4,078								
5.990% dule 25/01/2037 8,213 6,7/8 0.01 6.210% dule 25/12/2036 119 111 0.00 4.000% dule 25/02/2058 1,978 1,939 0.00 6.010% dule 25/02/2037 4,689 4,193 0.01 6.550% dule 25/05/2036 84 82 0.00 6.170% dule 25/05/2036 372 334 0.00 6.620% dule 25/08/2036 160 149 0.00 4.000% dule 26/08/2058 8,480 8,410 0.01 6.170% dule 25/05/2036 84 82 0.00 4.151% dule 25/01/2058 20,837 18,882 0.03 6.170% dule 25/09/2037 2,157 1,829 0.00 6.920% dule 25/08/2036 3,784 2,939 0.01 4.250% dule 25/02/2058 1,575 1,518 0.00 6.920% dule 25/08/2036 3,784 2,939 0.01 4.250% dule 25/02/2058 1,575 1,438 0.05 1.00% dule 25/02/2058 1,575 1,438 0.00	5.950% due 25/09/2037 2,529	2,168 0.00	6.180% due 25/03/2036	5,989	5,096 0.01				
6.010% due 25/02/2037 4,689 4,193 0.01 6.550% due 25/05/2036 84 82 0.00 4.050% due 25/05/2058 20,837 18,882 0.03 6.170% due 25/05/2036 372 334 0.00 6.620% due 25/08/2036 160 149 0.00 4.151% due 25/01/2058 20,837 18,882 0.03 6.190% due 25/09/2037 2,157 1,518 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.250% due 25/08/2058 35,727 34,238 0.05 1.00% due 25/08/2058 35						4.000% due 25/02/2058	1,978	1,939	0.00
6.170% dule 25/05/2036 3/2 334 0.00 6.620% due 25/08/2036 160 149 0.00 4.250% due 25/02/2058 1,575 1,518 0.00 6.190% due 25/09/2037 2,157 1,829 0.00 6.920% due 25/08/2036 3,784 2,939 0.01 4.250% due 25/08/2058 35,727 34,238 0.05 IndyMac Adjustable Rate Mortgage Trust JPMorgan Chase Commercial Mortgage Securities Corp. 4.500% due 25/02/2058 1,575 1,438 0.00	6.010% due 25/02/2037 4,689	4,193 0.01	6.550% due 25/05/2036	84	82 0.00				
IndyMac Adjustable Rate Mortgage Trust JPMorgan Chase Commercial Mortgage Securities Corp. 4.250% due 25/02/2058 1,575 1,438 0.00						4.250% due 25/02/2058	1,575	1,518	0.00
F 5050/ 1 0F/04/0000 1/050 1/100 0100		1,029 0.00							
		0 0.00				7.300 /0 duc 23/02/2030	1,373	1,430	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Lehman Mortgage Trust	,,,,,,	(*****)		Merrill Lynch Mortgage Investors T		(,		New Century Home Equity Loan		(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
5.750% due 25/01/2037 \$			0.00	0.187% due 25/01/2029 (a) \$	461 \$		0.00	3.750% due 25/08/2055	\$ 4,305 \$	4,065	0.01
5.970% due 25/07/2037 6.000% due 25/01/2036	319 2,406		0.00	4.347% due 25/05/2036 5.303% due 25/11/2035	3 80		0.00	New Residential Mortgage Loai 4.000% due 25/04/2057	n Trust 6,790	6,451	0.01
6.000% due 25/07/2036	661		0.00	5.630% due 25/12/2035	21		0.00	4.500% due 25/05/2058	15,112		0.02
6.000% due 25/12/2036 6.370% due 25/12/2035	1,092 592		0.00	5.630% due 25/12/2035 5.808% due 25/01/2037	1,699 30	1,593 29	0.00	Newgate Funding PLC	C 4222	4.612	0.01
Lehman XS Trust				5.829% due 25/12/2034 5.930% due 25/04/2029	132 384	124 358	0.00	4.138% due 01/12/2050 4.195% due 01/12/2050	€ 4,323 1,245	4,612 1,233	0.00
5.710% due 25/08/2036 5.740% due 25/02/2036	50 304		0.00	6.130% due 25/06/2028	0	0	0.00	4.525% due 15/12/2050 5.500% due 15/12/2050	10,765 £ 8,499	11,661 10,412	0.02
5.770% due 25/11/2035	3,312	3,255	0.01	6.130% due 25/09/2029 6.146% due 25/01/2037	11 0		0.00	5.509% due 01/12/2050	23,861		0.02
5.850% due 25/12/2036 5.850% due 25/09/2046	5,442 118	4,132 99	0.01	6.190% due 25/08/2035	2,952	2,798	0.01	5.510% due 01/12/2050 6.340% due 15/12/2050	3,198 2,458	3,909 3,017	0.01
5.870% due 25/08/2046	3,924	3,584	0.01	6.295% due 25/11/2029 6.415% due 25/08/2036	544 1,814	471 1,610		6.590% due 15/12/2050	392		0.00
5.870% due 25/11/2046 5.870% due 25/03/2047	725 14,220	669 12,141	0.00	6.485% due 25/01/2029	35	33	0.00	Nomura Asset Acceptance Corp			
5.870% due 25/06/2047	5,393 7,888	4,392		6.606% due 25/09/2029 7.299% due 25/12/2032	95 6		0.00	4.863% due 25/06/2036 5.034% due 25/05/2035	\$ 262 1,571		0.00
5.880% due 25/08/2046 5.890% due 25/11/2046	12,716	7,111 11,727	0.01	Merrill Lynch Mortgage-Backed Sec				5.688% due 25/07/2035 5.970% due 25/06/2037	389 588		0.00
5.910% due 25/06/2047 5.970% due 25/08/2037	5,324 2,679	4,732 2,471	0.01	7.520% due 25/08/2036 Metlife Securitization Trust	1,481	1,299	0.00	5.990% due 25/12/2035	766		0.00
5.990% due 25/02/2046	8,458	7,480			4,734	4,525	0.01	6.169% due 25/03/2047 6.408% due 25/05/2036	777 722		0.00
6.012% due 25/11/2035 6.370% due 25/08/2047	72 9,264	69 7,680	0.00	Miravet SARL	2.600	2.050	0.01	6.470% due 25/05/2035	1,162	910	0.00
6.512% due 25/03/2047	2,797	2,401			3,609 2,260	3,950 35,346		6.490% due 25/08/2034 6.495% due 25/03/2047	290 1,429		0.00
7.170% due 25/09/2047	1,371	1,196	0.00	Morgan Stanley Bank of America N	lerrill L	ynch Trus	t	7.341% due 25/02/2036	32		0.00
London Wall Mortgage Capital Pl 6.020% due 15/05/2052 £	7,342	9,317	0.01	0.812% due 15/02/2047 (a) \$ 3.046% due 15/04/2048 44	134 0,000	0 38,771	0.00	Nomura Resecuritization Trust 1.634% due 26/03/2037	2,296	1,893	0.00
Ludgate Funding PLC	2.666	2.025	0.04	Morgan Stanley Capital Trust	•			6.370% due 25/07/2036	19,953		0.00
4.115% due 01/01/2061 € 4.195% due 01/01/2061	2,666 730	2,835 731	0.01		7,568 4,709	6,328 33,966		NovaStar Mortgage Funding Tre		2 572	0.01
4.265% due 01/12/2060	1,658	1,603		Morgan Stanley Mortgage Loan Tru		,		0.523% due 25/09/2046 OBX Trust	10,181	3,572	0.01
4.265% due 01/01/2061 4.655% due 01/01/2061	2,432 10,336	2,414 11,001	0.00	2.194% due 25/06/2037 3.253% due 25/11/2037	3,689 91	1,831 56	0.00	6.120% due 25/06/2057	1,670		0.00
5.539% due 01/12/2060 £ 5.649% due 01/12/2060	876 2,163	1,077		3.278% due 25/11/2037	6,447	4,291	0.01	6.320% due 25/04/2048	316	315	0.00
5.654% due 01/01/2061	5,350	2,425 6,196	0.00	4.189% due 25/10/2037 4.521% due 25/05/2036	652 1,657	437 911		Paragon Mortgages PLC 6.270% due 15/05/2045	£ 3,516	4,488	0.01
6.014% due 01/01/2061	3,239	3,991	0.01	4.768% due 25/03/2036	37	23	0.00	Pepper Residential Securities Tr 6.380% due 18/11/2060	rust \$ 388	388	0.00
Luminent Mortgage Trust 5.750% due 25/01/2037 \$	2,221	1,823	0.00	5.245% due 25/08/2034 5.500% due 25/10/2037	24 306	22 287	0.00	PHH Alternative Mortgage Trus		300	0.00
5.810% due 25/12/2036 5.830% due 25/12/2036	2,715 92		0.00	5.750% due 25/02/2036 5.790% due 25/06/2036	459 3,586	405 748	0.00	5.790% due 25/02/2037	4,026		
5.850% due 25/05/2046	835	688	0.00	5.810% due 25/08/2036	5,772	1,464	0.00	5.950% due 25/05/2037 6.170% due 25/07/2037	1,758 823		0.00
5.870% due 25/02/2046 Madison Avenue Mortgage Trust	1,728	1,288	0.00		7,126 2,597	2,858 1.045		Pierpont BTL PLC	6 0 276	11.000	0.00
3.188% due 15/08/2034	8,074	7,262	0.01	6.000% due 25/08/2036	3,313	1,843		6.320% due 21/09/2054 Polaris PLC	£ 9,376	11,980	0.02
Mansard Mortgages PLC	1 027	2 270	0.00		0,720 1,264	5,660 241		5.985% due 23/12/2058	2,540	3,231	
5.520% due 15/04/2047 £ 6.589% due 15/12/2049	1,837 2,930	2,278 3,637	0.00	6.500% due 25/02/2036 6.595% due 25/09/2035	100 2,124	45 2,059	0.00	7.845% due 23/05/2059 Precise Mortgage Funding PLC	2,768	3,562	0.01
7.339% due 15/12/2049	2,604	3,209	0.01	7.035% due 25/06/2036	1,028	1,014	0.00	0.000% due 12/12/2055 (f)	0	1,337	
MASTR Adjustable Rate Mortgag 3.227% due 25/02/2035 \$	es Trust 156	126	0.00		1,855 1,029	1,796 1,004		6.126% due 16/10/2056 6.646% due 16/10/2056	7,470 1,200	9,521 1,524	
3.597% due 25/03/2035	467 86		0.00	Morgan Stanley Re-REMIC Trust				6.896% due 16/10/2056	1,000	1,270	0.00
3.989% due 25/03/2035 4.612% due 25/03/2035	49		0.00		2,378	2,018	0.00	7.146% due 16/10/2056 8.296% due 16/10/2056	1,000 1,000	1,269 1,261	
5.412% due 25/09/2034 5.862% due 25/12/2046	805 8,987	715 8,153	0.00	Morgan Stanley Resecuritization Tr 4.080% due 26/11/2046	2,980	2,506	0.00	Prime Mortgage Trust			
6.570% due 25/09/2037	7,382	3,239	0.01		5,501	4,182	0.01	6.000% due 25/06/2036 Primrose Residential DAC	\$ 9	8	0.00
7.678% due 25/12/2035 MASTR Alternative Loan Trust	784	//0	0.00	Mortgage Equity Conversion Asset 5.290% due 25/02/2042	3,611	3,531	0.01	4.626% due 24/03/2061	€ 3,538	3,897	
5.500% due 25/04/2035	2,280	2,089		Mortgage Funding PLC	0,212	12 002	0.02	4.876% due 24/10/2061 Proteus RMBS DAC	29,843	32,781	0.05
5.750% due 25/08/2035 6.500% due 25/05/2034	1,331 61		0.00	6.439% due 13/03/2046 £ 10 MortgageIT Securities Corp. Mortg		12,983 an Trust	0.02	0.000% due 29/10/2054 (b)(f)	13,990	11,476	
MASTR Asset Securitization Trust				5.930% due 25/06/2047 \$	7,965	6,567		0.000% due 29/10/2054 4.852% due 29/10/2054	200 37,443	0 41,511	0.00
5.000% due 25/07/2019 6.000% due 25/06/2036	0 1,678		0.00	5.970% due 25/09/2037 MortgageIT Trust	3,285	2,449	0.00	5.302% due 29/10/2054	8,681	9,567	0.01
6.000% due 25/10/2036	651		0.00	6.030% due 25/10/2035	121	118		5.602% due 29/10/2054 6.582% due 29/10/2054	6,313 4,735	6,901 5,166	
MASTR Reperforming Loan Trust 5.830% due 25/07/2035	2,936	1,544	0.00		1,526 1,464	1,452 1,431		8.452% due 29/10/2054	3,946	4,296	
7.000% due 25/08/2034	10		0.00	6.355% due 25/02/2035 6.707% due 25/02/2035	314 2		0.00	RBSGC Mortgage Loan Trust 5.920% due 25/01/2037	\$ 520	166	0.00
MASTR Seasoned Securitization T 5.870% due 25/10/2032	rust 126	111	0.00	Mortimer BTL PLC	2			RBSGC Structured Trust			
Mellon Residential Funding Corp.			0.00		8,800	49,588	0.07	5.500% due 25/11/2035 RBSSP Resecuritization Trust	62	52	0.00
Through Trust 5.916% due 15/12/2030	2	2	0.00	MSDB Trust 3.316% due 11/07/2039 \$	1,600	1,410	0.00	3.918% due 26/12/2036	3,036	2,817	
5.956% due 15/06/2030	311		0.00	MSSG Trust	0.550	7.612	0.01	4.720% due 26/01/2036 5.697% due 27/06/2036	4,706 2,100	4,203 1,729	
Merrill Lynch Alternative Note As 5.870% due 25/03/2037	set Trust 625	160	0.00	3.397% due 13/09/2039 New Century Alternative Mortgage	9,550 Loan 1	7,612 Frust	0.01	6.000% due 26/05/2036	1,470	628	0.00
5.890% due 25/04/2037	11,730	2,169	0.00	4.688% due 25/10/2036	6,224 3,227	1,251	0.00	6.000% due 26/08/2037 6.000% due 26/10/2037	557 2,034	1,787	0.00
11.715% due 25/06/2037	2,416	1,331	0.00	0.010 /0 duc 2J/0/1/20J0	J, L L I	033	0.00				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Residential Accredit Loans, I		. ,		6.500% due 25/04/2037	\$ 9,889 \$		0.00	6.721% due 20/07/2060	£ 9,236 \$		
1.080% due 25/12/2036 (a)	\$ 1,839 \$	217	0.00	6.500% due 25/06/2037	6,886	1,575		7.721% due 20/07/2060	5,907	7,526	0.01
1.170% due 25/01/2037 (a)	1,819	194		6.609% due 25/02/2037	11,448	2,725		Structured Adjustable Rate N			
1.180% due 25/12/2036 (a)	738	69	0.00	Residential Funding Mortga				4.233% due 25/10/2036	\$ 1,983		
1.730% due 25/12/2036 (a) 4.129% due 25/02/2035	1,116 440	162 383		2.450% due 25/09/2036 3.847% due 25/06/2035	68 251		0.00	4.562% due 25/07/2035 4.635% due 25/07/2035	621 171	529 90	
4.556% due 25/08/2035	113		0.00	4.003% due 25/08/2035	37		0.00	4.669% due 25/02/2036	2,883		
5.045% due 25/02/2035	419		0.00	4.500% due 25/10/2018	13	5	0.00	4.831% due 25/11/2035	46	29	
5.065% due 25/07/2035	800		0.00	4.657% due 25/04/2037	86		0.00	4.856% due 25/11/2037	320		0.00
5.500% due 25/06/2035 5.500% due 25/09/2035	852 1,327	702 1,088	0.00	4.657% due 25/04/2037 4.742% due 25/04/2037	337 118	274 61	0.00	4.924% due 25/08/2036 4.965% due 25/05/2036	3,044 831	2,019 608	
5.500% due 25/02/2036	544	440	0.00	4.878% due 27/07/2037	377	283	0.00	5.193% due 25/01/2035	491		
5.660% due 25/07/2037	3,941	3,560		5.091% due 25/09/2035	2,326	1,552		5.193% due 25/01/2035	198		
5.670% due 25/05/2037	96		0.00	5.363% due 25/08/2036	1,124	794		5.348% due 25/11/2037	179	119	
5.720% due 25/03/2037	1,984	1,417 1,098	0.00	6.000% due 25/06/2036	256 185		0.00	5.770% due 25/09/2034	297 1,802	259	
5.750% due 25/01/2037 5.770% due 25/08/2035	1,463 141	1,096	0.00	6.000% due 25/07/2036 6.000% due 25/09/2036	701		0.00	5.790% due 25/01/2037 5.890% due 25/10/2035	1,802	1,594 1,733	
5.770% due 25/12/2036	3,427			6.250% due 25/08/2036	1,175		0.00	5.910% due 25/05/2037	755	656	
5.770% due 25/06/2037	902		0.00	Residential Mortgage Secur	rities PLC			5.926% due 25/09/2034	2	1	0.00
5.770% due 25/02/2047	1,378	1,197		6.470% due 20/06/2070	£ 9,750	12,453		5.950% due 25/05/2037	1,383		
5.790% due 25/01/2037 5.791% due 25/10/2037	4,576 4,585	4,012 3,873		7.120% due 20/06/2070	1,355	1,729	0.00	6.020% due 25/09/2034 6.212% due 25/02/2035	3,943 2,495		
5.810% due 25/12/2036	2,299	2,272		RESIMAC Bastille Trust	IID OEGG	6 520	0.01	6.227% due 25/04/2036	316		
5.810% due 25/01/2037	1,798	1,530			UD 9,566	6,529	0.01	6.383% due 25/01/2035	43	40	
5.814% due 25/05/2046	69		0.00	RESIMAC Premier 5.595% due 07/02/2052	2,646	1,808	0.00	6.445% due 25/08/2035	1,620	1,417	
5.820% due 25/12/2036 5.830% due 25/07/2036	1,975 6,678	1,436 3,178	0.00	6.524% due 07/02/2052	\$ 897		0.00	6.798% due 25/10/2035 7.068% due 25/12/2034	86 11	76 11	0.00
5.830% due 25/01/2037	1,823	1,215	0.00	Resloc UK PLC				Structured Asset Mortgage II			0.00
5.850% due 25/07/2036	1,187	1,109	0.00	5.559% due 15/12/2043	£ 2,235	2,648		3.743% due 25/05/2047	2,964		0.00
5.850% due 25/09/2036	1,620	1,557		5.578% due 15/12/2043	\$ 12,331	11,967	0.02	3.887% due 19/10/2034	287		
5.850% due 25/12/2036 5.850% due 25/05/2047	1,369 910	1,180 797	0.00	Ripon Mortgages PLC	C 447 4FC	F20 24F	0.75	4.736% due 27/12/2035	24		
5.870% due 25/08/2036	136	101	0.00	5.920% due 28/08/2056	£ 417,156	530,215	0.75	5.590% due 25/08/2036 5.590% due 25/10/2036	9,130 3,839		
5.870% due 25/05/2037	2,893	2,065	0.00	River Green Finance DAC 4.702% due 22/01/2032	€ 13,186	13,860	0.02	5.640% due 25/02/2036	1,960		
5.900% due 25/05/2046	2,518	2,155	0.00	RiverView HECM Trust	G 15,100	13,000	0.02	5.650% due 25/01/2037	1,975		
6.000% due 25/09/2035	1,977 1,653		0.00	5.740% due 25/05/2047	\$ 3,122	2,897	0.01	5.790% due 25/01/2037	3,074	2,705	
6.000% due 25/12/2035 6.000% due 25/04/2036	971	766	0.00	RMAC PLC	, -,	,		5.830% due 25/07/2046 5.830% due 25/09/2047	3,773 185	3,114 166	
6.000% due 25/05/2036	432	341	0.00	0.000% due 15/02/2047	£ 27,973	35,784	0.05	5.870% due 25/02/2036	306		
6.000% due 25/06/2036	2,505			RMAC Securities PLC				5.890% due 25/05/2036	2,498		
6.000% due 25/07/2036 6.000% due 25/08/2036	260 4,784	202 3,906	0.00	4.100% due 12/06/2044	€ 1,713	1,833		5.890% due 25/09/2047	12,423		
6.000% due 25/09/2036	855		0.00	4.190% due 12/06/2044 4.220% due 12/06/2044	5,527 1,605	5,759 1,677		5.910% due 25/05/2036 5.910% due 25/09/2047	9,866 9,091	7,761 7,831	
6.000% due 25/11/2036	175	130	0.00	4.420% due 12/06/2044	5,411	5,572		5.930% due 25/02/2036	1,074		0.00
6.000% due 25/01/2037	3,753			5.489% due 12/06/2044	£ 2,710	3,337		5.930% due 25/05/2045	54		
6.000% due 25/03/2037 6.000% due 25/04/2037	4,794 333	3,625 259	0.01	5.509% due 12/06/2044	20,094	24,686	0.04	5.950% due 19/04/2035	2		
6.000% due 25/05/2037	296	228	0.00	5.769% due 12/06/2044 5.827% due 12/06/2044	693 \$ 270	261	0.00	5.970% due 19/07/2035 6.020% due 25/09/2047	32 5,030	29 4,070	
6.000% due 25/06/2037	425	320	0.00	6.169% due 12/06/2044	£ 1,325	1,593		6.030% due 25/02/2036	75		0.00
6.010% due 25/02/2046	68	40	0.00	Rochester Financing PLC				6.070% due 19/07/2034	409		0.00
6.010% due 25/05/2046	2,309 157	1,804	0.00	5.920% due 18/12/2044	2,048	2,591	0.00	6.070% due 25/08/2036	6,369	4,491	
6.012% due 25/01/2046 6.070% due 25/04/2036	1,929	1,661		Roundstone Securities DAC				6.170% due 19/12/2034 6.412% due 25/12/2035	91 1,228		0.00
6.250% due 25/01/2037	107	87	0.00	0.000% due 28/09/2055	€ 19,776	20,612		6.472% due 25/03/2046	737		0.00
6.250% due 25/02/2037	2,634	2,040		1.000% due 28/09/2055 4.516% due 28/09/2055	3,941 97,600	4,147 107,774		6.512% due 25/08/2047	9,043	7,300	
6.288% due 25/11/2037 6.342% due 25/02/2036	420 1,833	343 1,566	0.00	4.666% due 28/09/2055	15,538	17,135		6.595% due 19/12/2033	322	303	0.00
6.372% due 25/09/2045	341		0.00	4.916% due 28/09/2055	10,594	11,677		Structured Asset Securities C		1 514	0.00
6.500% due 25/09/2036	470		0.00	5.416% due 28/09/2055	6,356	6,985 11,622		5.720% due 25/07/2035 5.750% due 25/01/2036	1,660 68	1,514	0.00
6.500% due 25/11/2036	226			6.166% due 28/09/2055	10,594	11,022	0.02	Structured Asset Securities C			
6.500% due 25/02/2037 6.512% due 25/08/2035	4,498 1,546	3,543 1,266		Sequoia Mortgage Trust 3.917% due 20/07/2037	\$ 1,425	1,050	0.00	5.720% due 25/05/2036	1,900	1,541	
6.750% due 25/06/2037	893		0.00	4.021% due 20/06/2037	3,258	2,674		SunTrust Adjustable Rate Mo	•		
Residential Asset Securitizat				6.112% due 20/11/2034	617		0.00	4.169% due 25/06/2037	995		0.00
5.500% due 25/08/2034	774	750	0.00	6.429% due 20/02/2034	195	173	0.00	4.456% due 25/10/2037	517	445	0.00
5.500% due 25/09/2035	2,568	1,246		Sestante Finance SRL	C 14.400	11716	0.02	TBW Mortgage-Backed Trust			0.00
5.500% due 25/11/2035	107		0.00	4.222% due 23/07/2046	€ 14,480	14,716	0.02	5.500% due 25/07/2036 5.965% due 25/07/2037	10 3,607	1 1,110	
5.750% due 25/02/2036 5.780% due 25/04/2037	1,238 4,141	1,156 955	0.00	Shamrock Residential DAC 4.726% due 24/01/2061	44,094	48,543	0.07	6.450% due 25/03/2037	13,007	2,875	
6.000% due 25/07/2035	1,311	865	0.00	4.876% due 24/06/2071	28,767	31,626		TDA Mixto Fondo de Titulizad			
6.000% due 25/02/2036	17,178	7,109		5.126% due 24/02/2071	40,477	44,648	0.06	4.096% due 22/06/2040	€ 5,534	5,657	0.01
6.000% due 25/04/2036 6.000% due 25/06/2036	2,892 3,962	1,345 1,682		Stratton BTL Mortgage Fun		20.	0.01	Temple Quay PLC			
6.000% due 25/09/2036	5,902 7,174	2,378		5.951% due 20/01/2054	£ 20,580	26,158	0.04	7.220% due 24/07/2085	£ 15,905	20,100	
6.000% due 25/12/2036	9,911	3,008	0.01	Stratton Hawksmoor PLC 6.720% due 25/02/2053	63,113	79,782	0.11	8.220% due 24/07/2085	14,681	18,555	0.03
6.000% due 25/04/2037	1,087		0.00	6.720% due 25/02/2053 6.970% due 25/02/2053	37,882	47,505		Terwin Mortgage Trust 4.613% due 25/10/2037	\$ 5,250	1,696	0.00
6.000% due 25/07/2037 6.000% due 25/08/2037	1,078 2,323	437 1,240	0.00	7.220% due 25/02/2053	29,847	36,758		Thornburg Mortgage Securiti		1,050	0.00
6.000% due 25/01/2046	2,323 2,377	1,005		Stratton Mortgage Funding				2.848% due 25/03/2044	600	584	0.00
6.250% due 25/08/2036	1,218	702	0.00	5.920% due 12/12/2043	7,275	9,210		3.826% due 25/09/2037	286	279	0.00
6.250% due 25/12/2036	2,013		0.00	6.069% due 25/09/2051 6.120% due 12/03/2052	25,878 11,452	32,983 14,599		3.875% due 25/09/2037	1,085 859	1,051 775	0.00
6.500% due 25/07/2036 6.500% due 25/09/2036	1,065 1,222		0.00	6.121% due 20/07/2060	86,577	110,352		3.984% due 25/04/2036 5.080% due 25/10/2046	859 41		0.00
0.300 /0 duc 23/03/2030	1,222	413	0.00		,	,,,,,,		2.000,0 000 25/10/2040	71	50	5.50

PAR V	FAIR % OF ALUE NET 000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
5.309% due 25/07/2036 \$ 1,278 \$ 1,	042 0.00	4.544% due 25/08/2036	\$ 632 \$	541 0.00	Wells Fargo Mortgage-Backe	ed Securiti	es Trust	
6.815% due 25/06/2037 102 Towd Point Mortgage Funding PLC	88 0.00	4.544% due 25/08/2036 4.549% due 25/07/2037	169 3,642	142 0.00 3,042 0.01	4.346% due 25/04/2037 4.604% due 25/03/2036	\$ 459 S 1,139	383 1,048	0.00
5.891% due 20/10/2051 £ 16,600 21,	090 0.03 419 0.02	4.853% due 25/05/2046 4.923% due 25/12/2035	42 5,237	35 0.00 4,754 0.01	4.773% due 25/04/2036 4.792% due 25/04/2036	1,633 1,231	1,535 1,166	0.00
6.365% due 20/10/2051 4,475 5,	710 0.01	4.951% due 25/07/2034	170	105 0.00	5.742% due 25/08/2036	938	884	0.00
	749 0.01 851 0.09	5.240% due 25/01/2035 5.712% due 25/02/2047	1,684 2,359	1,527 0.00 1,972 0.00	5.872% due 25/10/2036 5.924% due 25/11/2037	93 249	80 216	0.00
	361 0.06 062 0.01	5.712% due 25/03/2047 5.762% due 25/06/2047	488 11,284	404 0.00 9,081 0.01	5.948% due 25/10/2036 5.951% due 25/08/2035	1,880 720	1,729 694	0.00
6.690% due 20/02/2045 12,599 16,	025 0.02	5.772% due 25/04/2047	200	171 0.00	6.000% due 25/06/2037	739	670	0.00
	043 0.03 670 0.01	5.782% due 25/04/2047 5.782% due 25/05/2047	1,632 4,349	1,326 0.00 3,480 0.01	6.029% due 25/10/2037 6.132% due 25/09/2036	79 1,040	66 977	0.00
Towd Point Mortgage Trust	104 001	5.810% due 25/07/2047 5.822% due 25/07/2047	1,497 11,826	1,243 0.00 9,407 0.01	6.355% due 25/12/2036	708	686	0.00
· · · · · · · · · · · · · · · · · · ·	104 0.01 561 0.01	5.892% due 25/10/2046 5.930% due 25/04/2045	5,981 7,540	4,987 0.01	Wells Fargo-RBS Commercia 0.469% due 15/03/2047 (a)	83,200	66	0.00
	676 0.00 538 0.01	5.932% due 25/09/2046	2,958	7,316 0.01 2,582 0.00	0.617% due 15/03/2047 (a) Worldwide Plaza Trust	65,193	3	0.00
3.750% due 25/04/2055 6,605 6,605	351 0.01	6.002% due 25/06/2046 6.010% due 25/07/2045	1,640 508	1,418 0.00 476 0.00	3.596% due 10/11/2036	62,600	14,049	0.02
3.750% due 25/10/2056 23,315 22,4 Tower Bridge Funding PLC	433 0.03	6.012% due 25/02/2046 6.060% due 25/08/2046	2,374 2,161	2,084 0.00 1,749 0.00		-	7,610,866	10.79
0.000% due 20/01/2066 (c) £ 25,550 32,0	627 0.05 814 0.01	6.090% due 25/01/2045	783	758 0.00	ASSET-BACKED SECURITIES	5		
6.000% due 20/11/2063 12,317 15,	667 0.02	6.170% due 25/12/2045 6.190% due 25/10/2045	1,448 105	1,298 0.00 98 0.00	Aames Mortgage Investmen 6.250% due 25/10/2035	t Trust 7,983	7,842	0.01
6.320% due 20/11/2063 1,500 1,501 1,	900 0.00	6.210% due 25/01/2045 6.262% due 25/01/2047	1,906 4,826	1,849 0.00 4,271 0.01	7.495% due 25/01/2035	1,292	1,215	0.00
6.620% due 15/07/2059 34,300 43,	641 0.06	6.270% due 25/06/2044	113	103 0.00	Accredited Mortgage Loan T 5.690% due 25/02/2037	rust 1,000	950	0.00
	758 0.02 156 0.02	6.370% due 25/10/2045 6.450% due 25/10/2045	7,227 327	6,033 0.01 304 0.00	5.730% due 25/09/2036	4,147	4,092	0.01
	215 0.01	6.470% due 25/12/2045 6.490% due 25/08/2045	5,473 3,941	5,348 0.01 3,707 0.01	5.740% due 25/09/2036 5.740% due 25/02/2037	12,825 8,675	11,980 7,366	0.02 0.01
Tudor Rose Mortgages 5.820% due 20/06/2048 5,310 6,	734 0.01	6.512% due 25/09/2046	2,225	2,056 0.00	5.930% due 25/12/2035 6.340% due 25/09/2035	12,334 5,921	9,086 5,533	0.01
Twin Bridges PLC 6.170% due 14/06/2055 32,721 41,	666 0.06	6.512% due 25/10/2046 6.512% due 25/11/2046	2,013 1,765	1,803 0.00 1,557 0.00	6.490% due 25/07/2035	2,496	2,298	0.00
6.432% due 15/05/2056 38,456 49,	129 0.07	Warwick Finance Residential Mor			6.550% due 25/10/2034 Accunia European CLO DAC	1,591	1,518	0.00
	737 0.04 448 0.01	0.000% due 21/12/2049 (f) 6.170% due 21/12/2049		10,270 0.02 65,467 0.09	4.973% due 20/04/2033	€ 6,100	6,635	0.01
UBS Commercial Mortgage Trust	726 0.00	6.239% due 21/03/2042 6.870% due 21/12/2049	2,310 12,810	2,950 0.01 16,195 0.02	ACE Securities Corp. Home E 5.590% due 25/12/2036	quity Loar \$ 10,504	5,433	0.01
6.259% due 15/02/2032 \$ 1,737	726 0.00	7.370% due 21/12/2049	6,405 3,660	8,051 0.01 4,585 0.01	5.640% due 25/11/2036 5.650% due 25/01/2037	18,399 1,839	7,595 1,101	0.01
4.183% due 10/10/2040 € 5,295 5,	641 0.01	7.870% due 21/12/2049 8.370% due 21/12/2049	3,660	4,507 0.01	5.650% due 25/02/2037 5.710% due 25/08/2036	5,925	2,506	0.00
5.690% due 10/10/2040 f 6,899 8,0 Verus Securitization Trust	004 0.01	Washington Mutual Mortgage Pa Certificates Trust	ss-Througl	h	5.710% due 25/01/2037	8,519 1,134	2,076 679	0.00
	182 0.00 682 0.00	4.052% due 25/09/2036	\$ 598	191 0.00	5.730% due 25/12/2036 5.750% due 25/07/2036	24,901 4,913	13,580 4,465	0.02
	970 0.00	4.157% due 25/10/2036 4.282% due 25/10/2036	9,500 3,920	3,390 0.01 1,124 0.00	5.770% due 25/07/2036 5.780% due 25/08/2036	32,514 4,734	10,736 4,504	0.02
Wachovia Mortgage Loan Trust 1.823% due 25/08/2036 1,289	452 0.00	5.500% due 25/05/2035 5.500% due 25/06/2035	2,960 307	2,385 0.00 237 0.00	5.790% due 25/12/2036	1,641	568	0.00
1.850% due 25/01/2037 2,054	754 0.00	5.500% due 25/07/2035	954	860 0.00	5.810% due 25/01/2037 5.840% due 25/02/2037	3,715 5,810	2,224 2,457	0.00
Wachovia Mortgage Loan Trust LLC 5.373% due 20/08/2035 131	125 0.00	5.500% due 25/11/2035 5.750% due 25/01/2036	82 2,017	71 0.00 1,710 0.00	5.910% due 25/12/2036 5.910% due 25/01/2037	193 10,498	67 2,510	0.00
	189 0.00	5.750% due 25/02/2036 5.772% due 25/04/2047	125 4,121	111 0.00 3,381 0.01	5.950% due 25/04/2036	6,034	5,444	0.01
WaMu Mortgage Pass-Through Certificates Tru 3.224% due 25/01/2037 756	621 0.00	5.790% due 25/02/2037	684	521 0.00	5.950% due 25/07/2036 5.970% due 25/01/2037	7,133 1,134	2,167 679	0.00
	326 0.00 763 0.00	5.820% due 25/02/2036 5.842% due 25/11/2046	1,268 98	1,095 0.00 80 0.00	6.030% due 25/06/2037 6.070% due 25/02/2036	1,488 546	1,352 537	0.00
3.657% due 25/02/2037 1,420 1,3	225 0.00	5.850% due 25/06/2037 5.932% due 25/09/2046	391 3,657	362 0.00 2,638 0.00	6.085% due 25/12/2035 6.130% due 25/11/2035	3,889	3,590	0.01
3.787% due 25/02/2037 7,976 7,	294 0.01 252 0.01	5.952% due 25/04/2046	3,875 5,984	3,016 0.01	6.250% due 25/04/2034	1,506 869	1,530 802	0.00
	230 0.00 079 0.00	5.952% due 25/07/2046 5.972% due 25/08/2046	3,626	3,652 0.01 1,997 0.00	6.370% due 25/12/2034 6.370% due 25/08/2035	3,235 3,118	2,930 3,023	0.01
3.858% due 25/02/2037 1,658 1,4	447 0.00 879 0.00	5.990% due 25/12/2035 6.000% due 25/11/2035	2,570 2,141	2,139 0.00 2,049 0.00	6.415% due 25/05/2035 6.445% due 25/11/2033	3,000 661	2,701 644	0.00
3.901% due 25/05/2037 1,356 1,	141 0.00	6.000% due 25/07/2036 6.000% due 25/04/2037	4,200 2,095	3,239 0.01 1,776 0.00	6.490% due 25/04/2035	1,447	1,408	0.00
3.910% due 25/09/2036 109 3.927% due 25/04/2035 1,318 1,	91 0.00 264 0.00	6.262% due 25/04/2047	16,942	14,105 0.02	Adagio CLO DAC 4.895% due 15/04/2032	€ 14,700	16,089	0.02
	797 0.00 689 0.01	6.500% due 25/11/2035 6.500% due 25/03/2036	3,293 3,148	2,191 0.00 2,241 0.00	Aegis Asset-Backed Securitie	s Trust		
4.063% due 25/12/2036 673	574 0.00	6.812% due 25/07/2036 6.949% due 25/07/2036	10,686 1,943	2,663 0.00 484 0.00	5.640% due 25/01/2037 6.115% due 25/12/2035	\$ 1,170 3,535	856 3,217	0.00
	772 0.00 849 0.01	7.000% due 25/02/2036	2,578	1,824 0.00	6.190% due 25/06/2035 6.190% due 25/08/2035	5,675 676	5,299 655	0.01
	313 0.01 306 0.01	7.000% due 25/05/2036 Washington Mutual MSC Mortga	2,894 ge Pass-Th	2,440 0.00 rough	6.220% due 25/03/2035	6,447	5,111	0.01
4.311% due 25/03/2037 111	101 0.00	Certificates Trust 4.386% due 25/01/2035	166	150 0.00	Aegis Asset-Backed Securitie Through Certificates	es Trust Mo	ortgage Pass	;-
	7 0.00 546 0.00	Wells Fargo Alternative Loan Trus	st		6.175% due 25/10/2035 7.195% due 25/10/2034	2,282 1,376	2,132 1,395	0.00
	470 0.01 772 0.00	0.600% due 25/06/2037 (a) 5.820% due 25/06/2037	757 1,078	62 0.00 772 0.00	ALESCO Preferred Funding L	td.		
4.490% due 25/10/2036 3,998 3,	601 0.01 229 0.00	5.900% due 25/06/2037	757 2,694	616 0.00	5.902% due 23/12/2037 5.933% due 23/09/2037	25,423 6,748	23,643 6,005	0.03
	146 0.00	6.250% due 25/07/2037 6.250% due 25/11/2037	2,694 1,181	2,292 0.00 1,018 0.00	5.982% due 23/06/2036	17,016	15,995	

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)		ASSETS
5.993% due 23/12/2035 6.013% due 23/09/2037 6.063% due 23/12/2036	\$ 7,979 \$ 2,000 5,000	1,540		6.170% due 25/06/2034 6.250% due 25/11/2033 6.370% due 25/02/2034	2,840 \$ 892 176		0.00 0.00 0.00		€ 8,373 \$	9,193	0.01
6.363% due 23/09/2038	6,698	6,095		Asset-Backed Securities Corp. Ho				BNC Mortgage Loan Trust 4.291% due 25/10/2036	\$ 5,508	3,892	0.01
Allegro CLO Ltd.	20.205	20.200	0.04	3.008% due 25/07/2036	480		0.00	5.630% due 25/03/2037	9,646	9,090	
6.755% due 13/06/2031	30,395	30,390	0.04	3.367% due 25/03/2036 3.367% due 25/03/2036	13 2,345	1,937	0.00	5.720% due 25/07/2037 5.780% due 25/05/2037	9,737 5,647	8,394	
Ameriquest Mortgage Securiti 5.570% due 25/10/2036	21,274	6,267	0.01	3.646% due 25/03/2036	1,062	911	0.00	5.790% due 25/03/2037 5.790% due 25/11/2036	972	5,128 933	0.00
5.645% due 25/10/2036	11,832	6,602		3.920% due 25/12/2036 4.120% due 25/12/2036	2,017 3,665	1,903 3,297		BNPP AM Euro CLO DAC			
5.980% due 25/04/2036 6.025% due 25/04/2036	212 6,319	211 6,062		5.815% due 25/11/2036	5,552	5,163			€ 11,671	12,729	
Ameriquest Mortgage Securiti				6.280% due 25/06/2034	776 3,597	760 3,381	0.00	Bombardier Capital Mortgage S 7.180% due 15/12/2029	ecuritizatio \$ 980		0.00
Pass-Through Certificates	1 225	1 105	0.00	6.370% due 25/11/2035 6.445% due 25/11/2033	903		0.00	7.440% due 15/12/2029	10,140	1,181	0.00
3.110% due 25/06/2033 4.532% due 25/11/2034	1,225 3,695	1,105 3,577	0.00	6.445% due 25/10/2034	1,108	1,068		7.575% due 15/06/2030	936	109	0.00
4.635% due 25/06/2034	1,648	1,538		6.445% due 25/06/2035 6.490% due 25/07/2035	2,111 3,159	1,818 3,011		Bosphorus CLO DAC 4.745% due 15/12/2030	€ 9,321	10,207	0.02
4.742% due 25/07/2034 5.184% due 25/12/2033	178 277	173 264	0.00	7.315% due 25/05/2035	2,887	2,635		Cairn CLO DAC	·	ŕ	
6.050% due 25/11/2035	5,438	4,953	0.01	Atlas Senior Loan Fund Ltd.	1/1 072	14 OE 4	0.02	4.618% due 31/01/2030	25,338	27,746	0.04
6.145% due 25/01/2036 6.175% due 25/01/2036	7,973 164	7,797 164	0.01	6.805% due 16/01/2030 6.840% due 24/10/2031	14,073 7,456	14,054 7,451		Camber PLC 5.832% due 09/11/2053	\$ 30,714	3	0.00
6.220% due 25/01/2036	5,050	4,886	0.01	Atrium CDO Corp.				Carbone CLO Ltd.	9 30,7 1 1	J	0.00
6.400% due 25/05/2035 6.430% due 25/10/2035	1,410 5,095	1,390 4,667	0.00		16,570	16,561	0.02	6.817% due 20/01/2031	3,833	3,836	0.01
6.445% due 25/05/2035	2,000		0.00	Aurium CLO DAC 4.635% due 16/04/2030 €	29,716	32,466	0.05	Carlyle Global Market Strategie 6.634% due 17/04/2031	s CLO Ltd. 13,234	13,226	0.02
6.445% due 25/07/2035 6.445% due 25/09/2035	10,140 5,750		0.01	4.846% due 22/06/2034	5,000	5,413	0.01	6.691% due 15/05/2031	49,906	49,857	
6.490% due 25/09/2034	221	4,594 217			15,500	16,990	0.02	6.699% due 27/07/2031 6.795% due 15/07/2031	17,416 22,399	17,404 22,373	
6.490% due 25/01/2035	1,663	1,481		Auto ABS Spanish Loans 5.665% due 28/02/2032	4,881	5,349	0.01	Carlyle Global Market Strategie	•		0.03
6.520% due 25/05/2035 6.565% due 25/09/2034	1,961 3,520		0.00	6.365% due 28/02/2032	7,875	8,582	0.01		€ 24,500	26,649	0.04
7.030% due 25/01/2035	1,315	1,088	0.00	Avoca Static CLO DAC 5.690% due 15/10/2030	26,900	29,702	0.04	Carlyle U.S. CLO Ltd.	¢ 0.254	0.254	0.01
7.120% due 25/11/2034 7.195% due 25/08/2035	2,642 2,000		0.00	Bain Capital Euro CLO DAC	20,300	23,102	0.04	6.835% due 15/01/2030 Carrington Mortgage Loan Trus	\$ 8,254 •	8,254	0.01
7.345% due 25/07/2034	1,221	1,184	0.00	4.733% due 20/01/2032	4,427	4,830		5.620% due 25/04/2036	1,871	1,809	0.00
8.230% due 25/05/2034	1,323	1,164	0.00		58,473 10,000	64,132 10,906		5.620% due 25/08/2036 5.630% due 25/10/2036	8,159 10,036	7,777 9,741	
Anchorage Capital CLO Ltd. 6.855% due 15/10/2031	22,500	22,532	0.03	Bastille Euro CLO DAC	. 0,000	.0,500	0.02	5.730% due 25/02/2037	14,078	12,976	
Apidos CLO					20,000	21,817	0.03	6.070% due 25/01/2036 6.220% due 25/10/2035	965 6,824	927 6,577	0.00
6.735% due 15/04/2031 6.755% due 16/07/2031	7,014 5,025	7,012 5,028	0.01	Bayview Financial Mortgage Pass 6.341% due 28/04/2036 \$	-Through 1,229	Trust 1,213	0.00	6.235% due 25/12/2035	2,922	2,177	
6.847% due 20/10/2031	4,750	4,755		Bear Stearns Asset-Backed Securi			0.00	6.265% due 25/09/2035	2,325	2,260	
Arbour CLO DAC	G 42 600	47.500	0.07	4.724% due 25/07/2036	24		0.00	6.460% due 25/06/2035 6.520% due 25/05/2035	5,260 3,904	5,159 3,759	
4.905% due 15/03/2033 Ares CLO Ltd.	€ 43,600	47,520	0.07	5.031% due 25/11/2035 5.401% due 25/06/2035	1,772 3,349	1,723 3,275		CarVal CLO Ltd.		·	
6.825% due 15/10/2030	\$ 23,890	23,913	0.03	5.543% due 25/12/2035	2,334	2,082		6.815% due 16/07/2031	33,800	33,841	0.05
Ares European CLO DAC	~			5.602% due 25/10/2036 5.602% due 25/10/2036	45 43		0.00	CBAM Ltd. 6.684% due 17/04/2031	17,569	17,542	0.03
4.575% due 15/04/2030 4.915% due 15/01/2036	€ 1,917 4,200	2,101 4,538		5.610% due 25/03/2037	1,976	1,810		Cedar Funding CLO Ltd.			
5.122% due 21/10/2033	28,450	31,108		5.612% due 25/09/2034 5.612% due 25/09/2034	1,336 91	1,313	0.00	6.657% due 20/04/2031 6.677% due 20/01/2031	13,053 26,394	13,057 26,369	
Argent Securities Trust 5.580% due 25/09/2036	\$ 13,614	4,376	0.01	5.630% due 25/01/2037	6,036	5,987	0.01	Centex Home Equity Loan Trust	20,334	20,303	0.04
5.690% due 25/05/2036	3,957	966	0.00	5.639% due 25/08/2034 5.653% due 25/04/2036	415 1,678	383 1,668	0.00	5.950% due 25/06/2036	1,200	1,166	
5.710% due 25/09/2036 5.770% due 25/06/2036	10,669	3,429		5.700% due 25/02/2037	1,500	1,402	0.00	6.060% due 25/09/2034 6.190% due 25/01/2035	666 1,003		0.00
5.770% due 25/07/2036 5.770% due 25/07/2036	15,055 32,417	9,770 28,252		5.720% due 25/04/2037 5.750% due 25/11/2036	1,414 457	2,116 435	0.00	6.220% due 25/01/2035	1,492	1,453	0.00
5.790% due 25/05/2036	11,345	2,771		5.770% due 25/06/2047	161	156	0.00	6.385% due 25/10/2035 6.400% due 25/09/2034	2 194		0.00
5.820% due 25/04/2036 5.850% due 25/03/2036	1,542 14,388	859 10,707		5.780% due 25/11/2034 5.788% due 25/01/2035	345 2,044	343 2,058	0.00	6.430% due 25/03/2035	2,466	2,370	
6.010% due 25/05/2036	671	164	0.00	5.810% due 25/05/2035	10	9	0.00	Chase Funding Trust 6.220% due 25/09/2033	0	٥	0.00
Argent Securities, Inc. Asset-Barring Through Certificates	acked Pass-			5.810% due 25/12/2036 5.820% due 25/06/2047	8,263 7,641	7,963 6,603		CIFC Funding Ltd.	U	U	0.00
5.940% due 25/01/2036	6,264	6,099		5.830% due 25/10/2036	212	206	0.00	6.640% due 24/04/2031	7,708	7,710	
5.950% due 25/05/2035 6.130% due 25/11/2035	7,908 8,104	6,668 7,821		5.920% due 25/01/2047 5.970% due 25/08/2036	2,031 4,592	1,960 4,154		6.710% due 24/04/2030 6.784% due 22/01/2031	9,965 13,032	9,944 13,033	
6.230% due 25/02/2036	12,434	9,643		5.970% due 25/05/2037	2,137	2,048		6.814% due 17/10/2031	7,300	7,306	0.01
6.235% due 25/10/2035 6.370% due 25/05/2034	5,750 1,674	5,114 1,448		5.990% due 25/09/2036 6.168% due 25/02/2034	1,845 249	1,688	0.00	6.844% due 16/11/2030 6.897% due 20/07/2030	3,201 1,641	3,203 1,643	
6.595% due 25/11/2034	2,287	2,250		6.205% due 25/09/2035	144		0.00	CIT Mortgage Loan Trust	1,041	1,045	0.00
Armada Euro CLO DAC	0.42.540	42.722	0.00	6.310% due 25/08/2036 6.490% due 25/10/2035	1,300 1,618	1,259 1,588		6.786% due 25/10/2037	0		0.00
4.762% due 15/11/2031 Asset-Backed Funding Certification	€ 12,518	13,723	0.02	6.500% due 25/10/2036	2,298		0.00	6.970% due 25/10/2037 Citigroup Mortgage Loan Trust	71,370	70,632	0.10
5.600% due 25/01/2037	\$ 480	337	0.00		10,162	8,844		4.254% due 25/10/2037	1,872	1,801	
5.610% due 25/10/2036	694 10.816	642 6 217		6.595% due 25/02/2035 6.670% due 25/06/2036	698 616		0.00	5.540% due 25/05/2037 5.610% due 25/01/2037	1,898 9,406	1,239 8,601	
5.630% due 25/01/2037 5.690% due 25/10/2036	10,816 8,670	6,217 7,351		7.420% due 25/11/2039	769 1 522		0.00	5.645% due 25/05/2037	314	299	0.00
5.690% due 25/01/2037	3,565	2,054	0.00	8.620% due 25/12/2042 Bear Stearns Structured Products	1,522 . Inc. Trus	1,650 t	0.00	5.650% due 25/01/2037 5.670% due 25/05/2037	13,581 4,129	9,427 2,707	
5.750% due 25/11/2036 5.770% due 25/05/2037	9,524 2,579	5,683 2,404		7.470% due 25/03/2037	2,151	2,020	0.00	5.730% due 25/07/2045	4,088	2,824	0.00
5.890% due 25/09/2036	5,787	5,280	0.01	Betony CLO Ltd.	15.050	15.050	0.02	5.740% due 25/05/2037 5.750% due 25/12/2036	24,517 3,345	22,552 3,180	
6.130% due 25/03/2035	3,335	3,215	0.01	6.732% due 30/04/2031	15,950	15,959	0.02	J. 7 JU /U UUC ZJ/ 1 Z/ ZUJU	2,243	5,100	0.01

PAR DESCRIPTION (0005)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
									ASSETS
5.760% due 25/09/2036 \$ 5,677		5.640% due 25/06/2047	\$ 14,497 \$			Credit-Based Asset Servicing 8			
5.770% due 25/12/2036 924	369 0.00 1,006 0.00	5.650% due 25/06/2047	442	417		3.072% due 25/12/2036	\$ 4,086 \$		
5.790% due 25/09/2036 1,386 5.790% due 25/12/2036 17,399	9,719 0.01	5.650% due 25/11/2047 5.660% due 25/11/2037	1,295 7,983	1,440 7,399		3.114% due 25/05/2036	3,509	2,244	
				7,399 8,557		3.224% due 25/12/2035	190		0.00
5.870% due 25/11/2046 4,278 5.890% due 25/12/2036 3,539	4,141 0.01 3,453 0.01	5.670% due 25/06/2047 5.680% due 25/05/2047	9,565 6,324		0.01	3.267% due 25/04/2037	3,211		0.00
5.890% due 25/12/2030 3,359 5.890% due 25/01/2037 2,154	2,106 0.00	5.690% due 25/06/2037	421	406		3.454% due 25/04/2037	5,575	3,353	
5.920% due 25/01/2037 2,134 5.920% due 25/01/2037 434	405 0.00	5.690% due 25/08/2037	15,337	13,780		3.580% due 25/03/2034	312		0.00
5.950% due 25/08/2036 3,018	2,707 0.00	5.690% due 25/09/2037	8,563	8,729		4.715% due 25/12/2037 5.770% due 25/10/2036	584 2,875	2,374	0.00
5.970% due 25/08/2036 473	461 0.00	5.690% due 25/06/2047	21,119	19,744		8.845% due 25/01/2033	2,673		0.00
5.990% due 25/03/2036 3,699	3,328 0.01	5.700% due 25/07/2037	15,720	13,343					
6.070% due 25/12/2035 1,646	1,566 0.00	5.700% due 25/10/2047	4,059	3,984	0.01	Credit-Based Asset Servicing 8	Securitizat	ion iviort	gage
6.145% due 25/03/2037 6,005	5,908 0.01	5.720% due 25/06/2047	11,232	10,748	0.02	Loan Trust 3.319% due 25/03/2037	107	40	0.00
6.352% due 25/05/2036 1,000	383 0.00	5.730% due 25/12/2036	6,643	6,038	0.01	3.541% due 25/02/2037	674		0.00
6.851% due 25/05/2036 504	193 0.00	5.730% due 25/04/2046	807	747	0.00				
7.250% due 25/05/2036 11,454	5,955 0.01	5.730% due 25/06/2047	12,311	9,763		Credit-Based Asset Servicing 8			
7.275% due 25/10/2036 973	564 0.00	5.750% due 25/02/2037	499	469		3.201% due 25/01/2037 3.400% due 25/07/2036	10,164 2,009	3,164 1,849	
Citigroup Mortgage Loan Trust Asset-Bac	ked Pass-	5.750% due 25/05/2037	5,562	5,133		5.690% due 25/11/2036	9,593	4,257	
Through Certificates		5.750% due 25/04/2047	1,921	1,843		5.770% due 25/11/2036	1,704		0.00
6.475% due 25/10/2034 3,643	3,254 0.01	5.805% due 25/04/2036	421	372		5.930% due 25/11/2036	5,407	2,399	
Citigroup Mortgage Loan Trust, Inc.		5.905% due 25/01/2045	2,395	2,173		5.950% due 25/10/2036	9,650	6,118	
5.730% due 25/03/2037 5,392	4,658 0.01	5.910% due 25/05/2037 5.930% due 25/05/2037	5,772 11,900	5,410 11.020		CSAB Mortgage-Backed Trust	3,030	0,110	0.01
5.820% due 25/03/2037 1,931	1,589 0.00	5.950% due 25/02/2037 5.950% due 25/02/2037	8,520	8,172		5.858% due 25/05/2037	5,319	1,288	0.00
5.830% due 25/11/2034 227	225 0.00	5.950% due 25/03/2037	13,984	12,973		5.898% due 25/05/2037	799		0.00
5.905% due 25/11/2036 3,919	3,848 0.01	5.950% due 25/03/2047	6,950	5.775		5.930% due 25/11/2036	7,833	1,099	
5.920% due 25/10/2036 2,646	2,629 0.00	5.970% due 25/04/2046	4,839	4,649		6.580% due 25/09/2036	2,103		0.00
5.935% due 25/08/2036 2,105	1,946 0.00	5.971% due 25/09/2046	389		0.00	Cumulus Static CLO DAC	2,103	030	0.00
5.950% due 25/11/2036 400	372 0.00	5.989% due 25/10/2046	43		0.00	5.499% due 25/04/2033	€ 23,200	25,613	0.04
5.965% due 25/10/2036 400	386 0.00	5.990% due 25/09/2046	18,772	17,706			€ 23,200	23,013	0.04
6.100% due 25/02/2035 1,872	1,712 0.00	5.995% due 25/08/2036	3,796	3,669		CVC Cordatus Loan Fund DAC	25 517	20 701	0.06
6.145% due 25/10/2035 1,869	1,814 0.00	6.025% due 25/07/2036	2,908	2,682		4.652% due 21/07/2030 5.042% due 20/08/2034	35,517	38,791	
6.205% due 25/09/2035 2,052	2,026 0.00	6.055% due 25/04/2036	1,000	912	0.00		5,000	5,448	
6.250% due 25/01/2036 584 7.150% due 25/07/2035 3,840	581 0.00 3,144 0.01	6.055% due 25/06/2036	4,060	3,905	0.01	5.169% due 23/10/2034	10,598	11,599	0.02
	3,144 0.01	6.070% due 25/06/2036	736	730		Dryden CLO Ltd.	¢ 10.014	10.001	0.00
Clarinda Park CLO DAC	1 000 0 00	6.160% due 25/04/2036	14,848	14,242		6.627% due 18/04/2031	\$ 19,014	18,981	
4.902% due 15/02/2034 € 1,750	1,899 0.00	6.170% due 25/03/2036	5,446	4,751		6.675% due 15/04/2031	3,581	3,581 2,268	
Commonbond Student Loan Trust	4 670 000	6.175% due 25/09/2035	1,393	1,326		6.705% due 15/07/2031 6.775% due 15/01/2031	2,268 30,800	30,839	
2.550% due 25/05/2041 \$ 1,782	1,672 0.00	6.190% due 25/08/2035	1,794		0.00		30,000	30,039	0.04
6.320% due 25/05/2041 107	105 0.00	6.310% due 25/10/2047	1,040	995		Dryden Euro CLO BV	C 020	1.016	0.00
Conseco Finance Corp.		6.370% due 25/02/2036	3,422	3,178		4.715% due 15/07/2032	€ 929	1,016	0.00
6.560% due 01/11/2028 552	550 0.00	6.370% due 25/05/2036	193	187		Dryden Euro CLO DAC	4.070	4 4 4 4 0	0.04
6.920% due 01/12/2030 1,984	1,986 0.00	6.445% due 25/12/2035 6.445% due 25/01/2036	464 5.761	459 5 505		4.625% due 15/04/2033	4,079	4,440	
7.060% due 01/02/2031 1,285	1,144 0.00	6.460% due 25/02/2036	5,761 4,000	5,595 3,490		4.715% due 15/07/2032	16,718	18,294	
7.500% due 01/03/2030 12,653	4,476 0.01	6.475% due 25/10/2035	2,895	2,850		4.752% due 15/05/2032	9,275	10,102	
7.860% due 01/03/2030 4,673	1,722 0.00	6.535% due 25/07/2035	1,973	1,957		4.775% due 15/01/2032	3,242	3,554	
Conseco Finance Securitizations Corp.	50.000	6.535% due 25/08/2035	1,196	1,194		4.845% due 15/04/2034 4.905% due 15/01/2034	7,100 50,000	7,695 54,444	
7.100% due 01/02/2033 58	58 0.00	6.535% due 25/10/2035	7,500	7,093			30,000	J 4 ,444	0.00
7.217% due 01/09/2033 1,493	1,475 0.00	6.550% due 25/05/2036	13,726	9,983		Dryden Senior Loan Fund	\$ 20,998	20.075	0.02
7.770% due 01/09/2031 734	734 0.00	6.565% due 25/07/2035	137	136		6.625% due 15/04/2031		20,975	0.03
7.970% due 01/05/2032 1,887 8.060% due 01/09/2029 14,402	344 0.00 2,754 0.00	6.565% due 25/04/2036	4,800	4,538		ECMC Group Student Loan Tru		14 510	0.00
8.260% due 01/12/2030 13,372	3,222 0.01	6.595% due 25/11/2035	270	264	0.00	6.502% due 25/05/2067	14,646	14,518	0.02
8.310% due 01/05/2032 15,372	3,832 0.01	6.610% due 25/01/2036	3,000	2,895	0.00	Edsouth Indenture LLC	0.450		
	5,052 0.01	6.670% due 25/11/2035	6,987	6,355		6.182% due 25/04/2039	2,452	2,443	0.00
Countrywide Asset-Backed Certificates 5.750% due 25/03/2037 2,054	1,947 0.00	6.770% due 25/10/2046	6,897	4,817		EFS Volunteer LLC			
5.950% due 25/04/2037 719	611 0.00	6.970% due 25/10/2034	390	385		6.446% due 25/10/2035	318	318	0.00
5.965% due 25/03/2037 6,442	5,754 0.01	6.970% due 25/10/2047	5,000	3,498		Elevation CLO Ltd.			
5.970% due 25/01/2046 11,308	10,578 0.02	7.120% due 25/06/2035	1,694	1,664		6.775% due 15/07/2031	14,628	14,629	0.02
6.220% due 25/05/2034 147	143 0.00	7.420% due 25/08/2035 7.570% due 25/08/2035	4,950 605	4,542 473		7.505% due 15/07/2029	18,300	18,336	0.03
6.370% due 25/03/2047 1,474	1,127 0.00	7.870% due 25/10/2034	534	518		Ellington Loan Acquisition Trus	st		
Countrywide Asset-Backed Certificates Tr					0.00	6.520% due 25/05/2037	9,477	9,211	0.01
3.508% due 25/04/2036 2,653	2,398 0.00	Countrywide Asset-Backed Cer			0.01	6.570% due 25/05/2037	12,053	11,694	
3.934% due 25/03/2035 7,700	6,513 0.01	5.970% due 25/10/2034 6.010% due 25/12/2034	3,306	3,207		6.970% due 25/05/2037	1,474	1,438	0.00
3.934% due 25/04/2035 1,043	1,018 0.00	6.190% due 25/07/2034	4,836 444	4,697 442		Encore Credit Receivables Trus	st		
4.306% due 25/01/2037 6,397	6,192 0.01	6.325% due 25/08/2034	474	476		6.205% due 25/07/2035	1,393	1,263	0.00
4.330% due 25/11/2034 7,589	7,351 0.01				0.00	6.370% due 25/01/2036	828	787	0.00
4.347% due 25/10/2046 10,102	9,818 0.01	Countrywide Asset-Backed Cer			0.01	6.400% due 25/11/2035	4,103	3,790	0.01
4.348% due 25/12/2034 1,811	1,779 0.00	5.171% due 25/03/2035 6.210% due 25/08/2047	4,704 12,056	4,606		6.445% due 25/01/2036	4,142	3,683	
4.357% due 25/01/2035 2,085	1,654 0.00	6.220% due 25/03/2034	12,056 2,636	11,513 2,618		6.490% due 25/07/2035	2,138	1,881	0.00
4.486% due 25/01/2037 13,000	11,491 0.02	6.970% due 25/02/2035	5,197	5,108		EquiFirst Loan Securitization T			
4.512% due 25/07/2036 4,485	4,041 0.01	7.270% due 25/02/2035	5,032	4,292		5.640% due 25/04/2037	1,536	1,401	0.00
4.877% due 25/05/2036 23,145	22,451 0.03	Countrywide Asset-Backed Sec			3.31	EquiFirst Mortgage Loan Trust			
5.115% due 25/10/2035 1,250	1,102 0.00	7.470% due 25/08/2047	urities Note 52		0.00	7.270% due 25/04/2035	1,091	935	0.00
5.348% due 25/02/2036 6,262 5,505% due 25/07/2035 2,050	5,260 0.01				0.00	8.095% due 25/12/2034	657		0.00
5.505% due 25/07/2035 2,050 5.555% due 25/07/2035 3,535	1,966 0.00 3,179 0.01	Countrywide Revolving Home I			0.00	8.845% due 25/10/2034	1,104	1,052	0.00
5.555% due 25/07/2035 3,535 5.610% due 25/06/2035 12,799	11,203 0.02	5.656% due 15/05/2036	442 647	437 613		Equity One Mortgage Pass-Thr	ough Trust		
5.610% due 25/06/2037 12,799 5.610% due 25/06/2037 11,967	11,044 0.02	5.676% due 15/05/2036	647	613		3.882% due 25/07/2034	114	97	0.00
5.610% due 25/00/2037 11,967 5.610% due 25/07/2037 2,959	2,724 0.00	Credit Suisse First Boston Mort	-			FAB CBO BV			
5.610% due 25/07/2037 2,339 5.610% due 25/08/2037 2,229	2,009 0.00	6.820% due 25/05/2044	22		0.00	4.941% due 20/08/2080	€ 259	282	0.00
5.610% due 25/06/2047 2,429	2,204 0.00	Credit-Based Asset Servicing &				FBR Securitization Trust			
5.633% due 25/06/2035 5,026	4,278 0.01	8.770% due 16/02/2041	54,641	769	0.00	6.205% due 25/11/2035	\$ 11,731	10,538	0.02
							. ,	.,	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Fidelity Grand Harbour CLO DAG				6.130% due 25/12/2035	\$ 1,707 5			5.845% due 25/10/2046 5.950% due 25/06/2036	\$ 6,000 S		0.01
5.125% due 15/03/2032 Fieldstone Mortgage Investmen	t Trust			GE-WMC Mortgage Securities 5.730% due 25/08/2036	6,293	5,726	0.01	5.950% due 25/03/2046 5.990% due 25/02/2046	201 736	195	0.00
5.697% due 25/11/2036 5.737% due 25/11/2036	\$ 3,232 6,968	1,872 6,236	0.01	Gilbert Park CLO Ltd. 6.845% due 15/10/2030	12,744	12,731	0.02	6.010% due 25/02/2036 6.055% due 25/01/2036	552 120	525	0.00
5.850% due 25/05/2036 5.937% due 25/11/2036	6,655 2,584		0.00	Golden Bar Securitisation SRL 6.816% due 22/09/2043	€ 14,590	16,333	0.02	6.070% due 25/01/2047 6.085% due 25/01/2036	2,983 2,504		0.00
6.115% due 25/02/2036 7.495% due 25/02/2035	9,528 816	8,419 785	0.01	7.516% due 22/09/2043 GoldenTree Loan Managemen	3,090 + FUR CLO F	3,448	0.01	6.115% due 25/11/2035	4,170	3,735	0.01
Finance America Mortgage Loar 6.415% due 25/11/2034	n Trust 629	541	0.00	4.723% due 20/10/2030	869		0.00	6.355% due 25/07/2045 6.370% due 25/11/2035	5,659 3,622	5,023 3,424	
6.490% due 25/11/2034	459		0.00	GoldenTree Loan Opportunitie 6.797% due 20/07/2031	\$ 1,000	1,001	0.00	6.445% due 25/03/2035 6.445% due 25/04/2035	1,099 1,921	1,783	0.00
First Franklin Mortgage Loan Tru 4.757% due 25/03/2036	1,180	1,171		Golub Capital Partners CLO 26 6.697% due 20/04/2031	B Ltd. 16,298	16,318	0.02	6.520% due 25/06/2034 8.845% due 25/02/2047	455 1,500	430 1,441	0.00
5.585% due 25/07/2036 5.590% due 25/11/2036	1,054 6,826	6,359		Goodgreen Trust 3.930% due 15/10/2053	10,385	9,190	0.01	Harvest CLO DAC 4.815% due 15/01/2032	€ 23,100	25,192	0.04
5.590% due 25/12/2036 5.630% due 25/10/2036	7,448 4,493	7,010 4,410	0.01	Greenwood Park CLO Ltd.		•		4.872% due 18/11/2030	2,987	3,271	0.01
5.630% due 25/11/2036 5.670% due 25/03/2037	6,524 4,913	2,369		6.665% due 15/04/2031 Greystone Commercial Real Es	3,643 state Notes	3,646 Ltd .	0.01	Hayfin Emerald CLO DAC 0.000% due	22.000	24.005	0.04
5.690% due 25/12/2037 5.750% due 25/12/2036	520 13,424	491 5,484	0.00	6.656% due 15/09/2037 Griffith Park CLO DAC	8,475	8,462	0.01	25/01/2037 (c) 5.660% due 15/04/2035	22,600 21,000	24,965 23,372	0.04 0.03
5.770% due 25/08/2036 5.770% due 25/03/2037	1,061 619	963 300	0.00	4.704% due 21/11/2031	€ 14,937	16,239	0.02	Hildene TruPS Financials N 7.028% due 10/10/2038	Note Securitizati \$ 21,856	on Ltd. 21,092	0.03
5.780% due 25/07/2036 5.780% due 25/09/2036	4,053 5,359	3,882 4,986	0.01	GSAA Home Equity Trust 5.558% due 25/05/2035	\$ 290		0.00	Home Equity Asset Trust 5.770% due 25/11/2036	1,321	1,278	0.00
5.790% due 25/04/2036 5.790% due 25/06/2036	6,021 5,257	5,796 5,102	0.01	5.570% due 25/09/2036 5.570% due 25/12/2046	4,003 2,364	1,141		5.950% due 25/10/2036	3,813	2,292	0.00
5.790% due 25/12/2037 5.890% due 25/12/2037	7,713 11,392	6,724	0.01	5.590% due 25/05/2036 5.590% due 25/11/2036	6,521 5,010	1,544 1,170		6.070% due 25/07/2036 6.130% due 25/04/2036	3,250 2,529		0.00
5.950% due 25/08/2036 5.950% due 25/10/2036	6,923 13,158	6,341		5.610% due 25/12/2046 5.630% due 25/02/2037	6,901 5,981	1,940 1,677		6.145% due 25/02/2036 6.175% due 25/01/2036	3,197 2,658	3,089 2,488	
6.070% due 25/07/2035	1,057 3,736	1,041 3,409	0.00	5.650% due 25/07/2036 5.670% due 25/03/2037	1,323 7,925	275 2,161	0.00	6.265% due 25/11/2035 6.310% due 25/01/2035	413 729	712	0.00
6.070% due 25/02/2036 6.145% due 25/11/2035	1,222	1,196	0.00	5.676% due 25/09/2035 5.788% due 25/05/2037	3,225 5,797	2,101 2,630	0.00	6.325% due 25/08/2034 6.370% due 25/12/2034	88 22	87 21	0.00
6.160% due 25/01/2036 6.190% due 25/08/2034	3,122 848	783	0.00	5.790% due 25/06/2036 5.810% due 25/09/2036	4,295 5,447	877	0.00	6.415% due 25/11/2035 6.415% due 25/12/2035	523 620		0.00
6.190% due 25/11/2035 6.220% due 25/12/2035	2,424 3,866	3,721	0.00	5.810% due 25/03/2047	19,284	5,313 3,815	0.01	6.715% due 25/05/2035 6.970% due 25/03/2035	1,048 867	999	0.00
6.280% due 25/10/2035 6.295% due 25/06/2034	3,347 193	192	0.01	5.830% due 25/03/2036 5.830% due 25/12/2036 5.850% due 25/03/2036	11,367 13,040	3,507 2,901	0.01	7.120% due 25/12/2034 7.170% due 25/11/2034	575 608	560	0.00
6.415% due 25/03/2035 6.415% due 25/09/2035	652 4,052	641 3,588	0.00	5.917% due 25/03/2037	8,195 2,302	459	0.00	7.220% due 25/11/2034	297	288	0.00
6.745% due 25/07/2034 6.895% due 25/10/2034	1,581 364	1,551 364	0.00	5.950% due 25/11/2036 5.970% due 25/12/2035	7,312 4,051	2,395 2,279	0.00	Home Equity Loan Trust 5.700% due 25/04/2037	387	374	0.00
7.270% due 25/09/2034 First NLC Trust	1,708	1,732	0.00	6.000% due 25/10/2037 6.032% due 25/05/2037	87 4,519	2,049		Home Equity Mortgage Lo 5.590% due 25/04/2037	oan Asset-Backe 5,561	d Trust 3,830	0.01
5.540% due 25/08/2037	6,075		0.01	6.070% due 25/03/2036 6.070% due 25/03/2037	3,264 180	1,750 70	0.00	5.610% due 25/11/2036 5.630% due 25/11/2036	5,059 3,481	4,622 3,046	0.01
5.610% due 25/08/2037 5.650% due 25/08/2037	183 3,295	1,638	0.00	6.070% due 25/05/2047 6.190% due 25/10/2035	107 2,105	65 1,921	0.00	5.640% due 25/04/2037 5.660% due 25/04/2037	9,848 9,270	6,784 5,994	0.01
5.750% due 25/08/2037 6.205% due 25/02/2036	46 4,467	3,727	0.00	6.205% due 25/06/2035 6.230% due 25/01/2036	2,019 465	1,944 38	0.00	5.660% due 25/07/2037	7,811 9,099	3,150	0.01
Fremont Home Loan Trust 5.600% due 25/11/2036	5,198	1,801	0.00	6.300% due 25/03/2037 6.376% due 25/09/2036	5,586 698	1,337		5.670% due 25/07/2037 5.680% due 25/04/2037	1,197		0.00
5.605% due 25/10/2036 5.610% due 25/01/2037		10,001 10,339		6.415% due 25/08/2035 6.459% due 25/09/2036	2,004 4,674	1,811 1,232	0.00	5.710% due 25/11/2036 5.710% due 25/04/2037	602 10,086	6,523	
5.620% due 25/10/2036 5.670% due 25/08/2036	12,368 6,641	4,996 2,137	0.01	6.483% due 25/03/2037 6.500% due 25/10/2037	5,207 1,122	1,558		5.830% due 25/06/2036 5.850% due 25/06/2036	2,682 38	2,497 37	0.00
5.690% due 25/11/2036 5.750% due 25/02/2037	6,564 12,646	2,275 9,682	0.00	6.599% due 25/03/2037	2,068		0.00	5.950% due 25/08/2036 6.130% due 25/03/2036	4,884 4,756	4,334 4,334	
5.790% due 25/05/2036 5.810% due 25/02/2036	7,695	4,490 3,555	0.01	GSAMP Trust 3.689% due 25/11/2034	1,219	1,145	0.00	6.535% due 25/08/2035 6.715% due 25/03/2035	1,800 2,748	1,724 2,675	0.00
6.010% due 25/02/2036	3,751 300	255	0.00	5.520% due 25/12/2046 5.570% due 25/12/2046	299 1,343		0.00	HSI Asset Securitization C	orp. Trust		
6.085% due 25/11/2035 6.130% due 25/01/2036	5,829 1,242	5,111 1,174	0.00	5.590% due 25/12/2036 5.600% due 25/12/2046	4,869 5,153	2,297 2,756		5.620% due 25/12/2036 5.660% due 25/01/2037	2,456 12,954	2,197 9,015	0.01
6.145% due 25/01/2036 6.150% due 25/11/2035	6,546 188		0.00	5.610% due 25/11/2036 5.610% due 25/03/2047	4,786 6,201	2,307 5,565	0.00	5.690% due 25/12/2036 5.730% due 25/04/2037	15,535 11,604	6,666 5,979	
6.180% due 25/06/2035 6.220% due 25/06/2035	4,251 1,036	4,077 1,007		5.620% due 25/12/2046 5.630% due 25/08/2036	453 2,171		0.00	5.790% due 25/10/2036 5.845% due 25/05/2037	18,299 4,026	7,400 3,886	
6.250% due 25/07/2035 6.340% due 25/05/2034	1,909 865	1,780 815	0.00	5.630% due 25/01/2037	15,080	8,695	0.01	5.910% due 25/12/2036 5.995% due 25/02/2036	17,556 3,065	4,651 2,534	
6.400% due 25/07/2035 6.490% due 25/01/2035	2,103 2,590	1,616 2,176	0.00	5.640% due 25/12/2036 5.640% due 25/01/2037	7,127 4,461	3,363 4,323	0.01	6.010% due 25/12/2035 6.055% due 25/12/2035	147 4,450		0.00
6.520% due 25/11/2034 7.225% due 25/05/2034	1,669 23	1,542		5.670% due 25/11/2036 5.700% due 25/12/2046	1,168	331	0.00	6.085% due 25/01/2036	8,126	7,500	
Galaxy CLO Ltd.				5.710% due 25/09/2036 5.740% due 25/03/2047	17,670 5,838	6,296 5,191	0.01	Humboldt Americas LLC 0.000% due 31/07/2022 C	COP 20,000,000	4,478	0.01
6.672% due 16/05/2031 6.677% due 20/04/2031	4,037 5,463	4,038 5,458	0.01	5.750% due 25/06/2036 5.770% due 25/06/2036	1,784 5,929	1,722 3,345	0.01	ICG Euro CLO DAC 2.150% due 15/10/2034	€ 6,000	5,836	0.01
6.697% due 20/04/2031 GE-WMC Asset-Backed Pass-Thr	22,915 ough Certifi		0.03	5.770% due 25/08/2036 5.770% due 25/12/2036	2,168 1,180	2,127 1,159	0.00	IndyMac Manufactured Ho Through Certificates	•	,	
6.110% due 25/12/2035 6.130% due 25/10/2035	2,134 1,163	2,032 1,133		5.790% due 25/04/2036 5.840% due 25/03/2047	4,673 3,302	2,932 2,525		6.750% due 25/02/2028	\$ 5	5	0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Invesco Euro CLO DAC				5.670% due 25/07/2036	\$ 6,237 9			Merrill Lynch First Franklin Mor	tgage Loar	1 Trust	
4.905% due 15/07/2034	€ 40,000	\$ 43,417	0.06	5.690% due 25/11/2036 5.710% due 25/08/2036	322 19,089	100 7,577	0.00	5.750% due 25/04/2037	\$ 641 \$	275	0.00
IXIS Real Estate Capital Trust	¢ 21.002	F 010	0.01	5.760% due 25/07/2036	4,828	3,371		5.830% due 25/06/2037 6.150% due 25/04/2037	653 11,592	4,616	0.00
5.530% due 25/05/2037 5.770% due 25/01/2037	\$ 21,093 13,908	5,019 4,973	0.01	5.770% due 25/05/2036	9,433	5,083	0.01	6.470% due 25/10/2037	6,790	5,620	
5.790% due 25/08/2036	3,182	904	0.00	5.770% due 25/07/2036 5.770% due 25/09/2036	2,425 849	955	0.00	Merrill Lynch Mortgage Investo	rs Trust		
5.870% due 25/03/2036	1,389	723	0.00	5.770% due 25/11/2036	14,756	10,578		4.330% due 25/11/2037	7,806	3,858	
Jamestown CLO Ltd.	22.502	22.550	0.02	5.790% due 25/05/2036	11,064	3,308	0.01	4.471% due 25/11/2037 5.690% due 25/07/2037	3,494 6,005	1,219 2,615	
6.790% due 25/04/2030	23,593	23,559	0.03	5.790% due 25/08/2036	2,425 10,357		0.00	5.710% due 25/02/2037	3,920	1,178	
JPMorgan Mortgage Acquisiti 3.110% due 25/10/2035	4,669	4,078	0.01	5.790% due 25/09/2036 5.790% due 25/10/2036	28,477	9,024		5.750% due 25/05/2037	5,084	2,592	
5.980% due 25/02/2036	2,289	2,243	0.00	5.790% due 25/12/2036	22,530	15,386	0.02	5.770% due 25/06/2037 5.770% due 25/08/2037	3,559 13,899	9,479	0.00
6.010% due 25/02/2036 6.010% due 25/03/2036	2,711 6,003	2,331 5,746	0.00	5.790% due 25/05/2046 5.810% due 25/12/2036	11,920 84	11,069	0.02	5.790% due 25/03/2037	10,088		
6.055% due 25/05/2035	1,041	1,022	0.00	5.830% due 25/03/2046	19,060	15,271		5.790% due 25/07/2037	2,892	1,644	
6.100% due 25/05/2035	5,614	5,199	0.01	5.850% due 25/03/2046	2,677		0.00	5.850% due 25/04/2047 5.970% due 25/07/2037	6,197 3,435	2,525 822	0.00
6.175% due 25/09/2035 6.220% due 25/06/2035	181 4,027	179 3,908	0.00	5.930% due 25/12/2036 5.950% due 25/08/2036	1,398 2,989	501 1,196	0.00	5.990% due 25/03/2037	2,607		0.00
JPMorgan Mortgage Acquisiti		3,300	0.01	5.990% due 25/08/2045	523		0.00	5.990% due 25/07/2037	5,245	2,323	
4.258% due 25/07/2036	1,786	1,745	0.00	6.030% due 25/10/2034	4,508	4,311		6.070% due 25/12/2036 6.070% due 25/01/2037	2,393 5,003	2,254 4,556	
4.433% due 25/11/2036	4,112	3,702	0.01	6.070% due 25/01/2036 6.070% due 25/02/2036	13,493 11,683	12,200 9.365		6.370% due 25/02/2047	206	122	0.00
4.470% due 25/01/2037 4.724% due 25/11/2036	2,176 6,434		0.00	6.250% due 25/08/2035	6,618	6,468		6.400% due 25/07/2035	2,945	2,921	0.00
5.550% due 25/12/2036	3,007	1,599	0.00	6.265% due 25/06/2034	2,065	2,030		6.475% due 25/06/2036 6.550% due 25/10/2035	3,274 114	2,546 114	0.00
5.620% due 25/12/2036	5,493	2,942		6.520% due 25/06/2035 6.595% due 25/04/2035	4,897 2,500	4,724 2,377		6.595% due 25/08/2036	1,330	1,357	
5.650% due 25/07/2036 5.660% due 25/03/2047	500 1,020	211 1,013	0.00	6.620% due 25/09/2034	1,014	1,017		METAL Cayman Ltd.			
5.680% due 25/10/2036	3,096	3,042		6.895% due 25/02/2035	6,008	5,551	0.01	4.581% due 15/10/2042	24,392	15,123	0.02
5.680% due 25/12/2036	5,495	2,957	0.01	Madison Park Euro Funding DA		2.010	0.00	MKS CLO Ltd. 6.867% due 20/01/2031	29,741	29,771	0.04
5.700% due 25/05/2037 5.710% due 25/05/2037	2,290 5,475	2,199 5,424	0.00	4.696% due 25/10/2030 4.715% due 15/01/2032	€ 2,681 18,100	2,919 19,703		MMcapS Funding Ltd.	23,741	23,771	0.04
5.730% due 25/03/2037	2,551		0.00	Madison Park Funding Ltd.		,		5.989% due 01/12/2035	2,762	2,638	0.00
5.730% due 25/06/2037	926	925	0.00	0.000% due 29/07/2030	\$ 15,779	15,780		Morgan Stanley ABS Capital, In			
5.740% due 25/08/2036 5.770% due 25/01/2037	6,700 437	6,090 422	0.01	6.405% due 15/04/2029 6.707% due 20/04/2030	9,768 3,571	9,732 3,569		3.938% due 25/01/2035 5.540% due 25/10/2036	1,822 2,823	1,618 1,470	
5.770% due 25/03/2037	7,847	7,214	0.01	Magnetite Ltd.	3,371	3,303	0.01	5.550% due 25/11/2036	5,099	2,899	
5.875% due 25/05/2036	2,126	2,061		6.777% due 18/10/2031	5,225	5,226	0.01	5.560% due 25/01/2037	15,768	7,001	0.01
5.875% due 25/07/2036 5.905% due 25/05/2036	2,838 4,653	2,759 4,375	0.00	Man GLG Euro CLO DAC	~ = = = =			5.570% due 25/07/2036 5.570% due 25/10/2036	6,425 1,337	2,374	0.00
5.905% due 25/07/2036	144	140	0.00	4.645% due 15/10/2030 4.705% due 15/10/2030	€ 5,362 11,277	5,886 12,365		5.570% due 25/11/2036	4,733	2,692	
5.920% due 25/07/2036 5.980% due 25/04/2036	3,786 4,745	3,267 3,976	0.01	4.775% due 15/10/2032	7,161	7,815		5.580% due 25/10/2036	5,060	2,639	
6.000% due 25/01/2037	4,743	4,303	0.01	4.835% due 15/01/2030	6,556	7,239		5.580% due 25/12/2036 5.580% due 25/02/2037	3,615 3,246	1,838 1,051	
6.040% due 25/07/2036	1,800	1,732	0.00	5.779% due 15/10/2036 MAPS Ltd.	22,120	24,492	0.04	5.580% due 25/03/2037	420		0.00
6.130% due 25/07/2036 6.630% due 25/07/2036	1,998 9,767	1,792 2,838	0.00	4.212% due 15/05/2043	\$ 15,204	13,648	0.02	5.600% due 25/01/2037	96		0.00
Jubilee CLO DAC	5,707	2,030	0.00	Marlay Park CLO DAC				5.600% due 25/02/2037 5.610% due 25/10/2036	72 16,853	64 7.277	0.00
4.756% due 26/07/2030	€ 10,000	10,927	0.02	4.705% due 15/10/2030	€ 2,648	2,906	0.00	5.610% due 25/05/2037	23,280	18,451	0.03
KKR CLO Ltd.				MASTR Asset-Backed Securities 5.520% due 25/10/2036	s Trust \$ 5,114	1,686	0.00	5.620% due 25/11/2036 5.620% due 25/12/2036	6,926 10,688	3,943	
6.785% due 16/10/2030 6.835% due 15/01/2031	\$ 2,262 2,173	2,264 2,173		5.570% due 25/11/2036	101		0.00	5.620% due 25/02/2037	4,764	5,436 2,258	
Kodiak CDO Ltd.	2,173	2,173	0.00	5.615% due 25/01/2037	22,031	6,195	0.01	5.650% due 25/02/2037	1,942	630	0.00
6.112% due 07/08/2037	1,977	1,918	0.00	5.620% due 25/10/2036 5.670% due 25/08/2036	6,755 8,282	2,244 3,044		5.670% due 25/05/2037 5.680% due 25/01/2037	6,807 5,026	3,926 2,234	
LCM Loan Income Fund Incom				5.670% due 25/10/2036	5,333	2,659	0.00	5.720% due 25/07/2036	7,916	6,950	
6.735% due 16/07/2031	11,426	11,427	0.02	5.680% due 25/05/2037	5,928	5,638		5.720% due 25/12/2036	0		0.00
LCM LP 6.697% due 20/04/2031	40,373	40,422	0.06	5.690% due 25/11/2036 5.730% due 25/10/2036	6,888 502	2,214 229	0.00	5.720% due 25/03/2037 5.730% due 25/02/2037	5,220 823	2,238	0.00
6.785% due 15/10/2031	49,300	49,248		5.740% due 25/08/2036	7,324	2,886	0.00	5.770% due 25/06/2036	3,626	1,890	
Lehman ABS Manufactured Ho				5.770% due 25/04/2036 5.770% due 25/06/2036	4,169 3,478	984 1,257	0.00	5.770% due 25/07/2036	3,401	1,271	
6.630% due 15/04/2040	2,364	2,381	0.00	5.770% due 25/08/2036	13,951	5,023		5.790% due 25/09/2036 5.800% due 25/02/2037	4,022 12,455	1,720 5,905	
Lehman XS Trust 4.555% due 25/06/2036	5	5	0.00	5.790% due 25/10/2036	6,982	3,481		5.950% due 25/06/2036	21,422	14,408	0.02
5.011% due 25/01/2036	1,977	1,738	0.00	5.910% due 25/11/2036 5.950% due 25/03/2036	9,259 2,947	5,477 1,810		5.950% due 25/09/2036 5.965% due 25/03/2036	24,476 5,666	8,708 4,707	
5.670% due 25/02/2037	9,770	8,731		5.950% due 25/06/2036	208		0.00	5.970% due 25/04/2036	8,518	7,993	
5.780% due 25/03/2037 5.790% due 25/05/2036	2,324 3,042	2,031 2,627		5.950% due 25/08/2036	4,016	1,499		5.970% due 25/07/2036	1,614	609	0.00
5.810% due 25/10/2036	1,630	1,475	0.00	5.970% due 25/11/2035 6.040% due 25/01/2036	2,563 2,118	1,471 2,080		6.040% due 25/12/2035 6.040% due 25/12/2035	87 5,111	4,139	0.00
5.810% due 25/12/2036 5.890% due 25/06/2046	3,786 4,262	3,522 3,853		6.050% due 25/01/2036	420	413	0.00	6.070% due 25/12/2035	3,500	3,211	
5.890% due 25/02/2037	4,262	3,473		6.170% due 25/09/2034 6.220% due 25/10/2035	1,995 4,632	1,838 4,335		6.130% due 25/01/2035	2,814	2,767	0.00
5.990% due 25/05/2046	1,501	1,312	0.00	6.250% due 25/11/2035 6.250% due 25/11/2035	4,632 1,675		0.00	6.130% due 25/11/2035 6.145% due 25/12/2034	6,152 501	5,883 484	0.01
5.990% due 25/02/2047 6.050% due 25/09/2036	1,904 3,417	1,696 2,951		6.295% due 25/10/2034	219	210	0.00	6.145% due 25/09/2035	4,642	4,351	
6.260% due 25/11/2035	2,685	1,193		6.475% due 25/03/2035 6.620% due 25/08/2037	2,260 6,481	2,208 5,518		6.175% due 25/12/2034	395		0.00
6.390% due 25/04/2036	24	28	0.00	7.195% due 25/06/2035	100		0.00	6.210% due 25/01/2034 6.295% due 25/08/2034	1,552 521	1,539 486	0.00
7.770% due 25/12/2037 Lockwood Grove CLO Ltd.	911	8/0	0.00	8.005% due 25/06/2035	1,659	1,730	0.00	6.370% due 25/05/2034	1,289	1,276	0.00
7.310% due 25/01/2030	11,700	11,723	0.02	MASTR Specialized Loan Trust 5.990% due 25/06/2046	1,323	1,269	0.00	6.370% due 25/08/2034 6.385% due 25/07/2034	1,041 663	1,019 668	0.00
Long Beach Mortgage Loan Tr				6.210% due 25/01/2037	3,790	1,549	0.00	6.385% due 25/03/2035	145	144	0.00
5.650% due 25/09/2036	13,318	3,696	0.01	6.940% due 25/07/2035	451	449	0.00	6.400% due 25/11/2034	741	727	0.00

	AR V	ALUE	6 OF NET	P.		NET	DESCRIPTION .	PAR	FAIR VALUE	% OF NET
DESCRIPTION (000		000S) ASS		DESCRIPTION (000		ASSETS	DESCRIPTION	(000S)		ASSETS
6.400% due 25/02/2035 \$ 2,22 6.415% due 25/01/2035 \$ 3,74	24 \$ 1,! 46 3 :	985 0. 339 0.		Nomura Home Equity Loan, Inc. Home			6.205% due 25/09/2035 6.265% due 25/07/2035	\$ 5,868 \$ 2,450	5 5,663 2,415	
6.470% due 25/07/2037 5,06		951 O.		5.750% due 25/07/2036 \$ 8,98 5.950% due 25/03/2036 1.96			6.445% due 25/07/2035	5,600	4,191	
6.520% due 25/04/2035 1,89		792 O.		5.950% due 25/03/2036 1,96 5.965% due 25/03/2036 4,90		0.00	6.475% due 25/06/2035	2,888	2,703	
6.520% due 25/06/2035 2,75	55 2,	442 0.		6.130% due 25/11/2035 3,90		0.01	6.505% due 25/05/2035	3,000	2,390	0.00
6.720% due 25/07/2037 8,60		246 0.		6.130% due 25/10/2036 7,07		0.00	6.520% due 25/09/2034	2,493	2,462	
		269 0.		6.235% due 25/05/2035 2,13		0.00	6.520% due 25/06/2035	1,992	1,600	
	94 8	804 0.	UU	6.270% due 25/02/2037 9,74		0.00	6.595% due 25/03/2035 6.790% due 25/01/2036	722 5,451	5,071	0.00
Morgan Stanley Capital, Inc. Trust 6.010% due 25/02/2036 3,57	71 3	236 0.	Ω1	6.492% due 25/02/2037 5,21 6.532% due 25/10/2036 2,63		0.00	7.045% due 25/02/2035	7,209	6.909	
6.010% due 25/03/2036 9,13		272 O.		North Westerly ESG CLO DAC	0 013	0.00	7.240% due 25/10/2034	5,729	5,359	0.01
6.025% due 25/01/2036 2,86		292 0.		4.972% due 05/07/2032 € 12,50	0 13,665	0.02	7.270% due 25/12/2034	8,508	8,390	
6.050% due 25/01/2036 1,84		772 0.		Northwoods Capital Ltd.	0 13,003	0.02	7.345% due 25/12/2034	5,706	5,194	
6.050% due 25/02/2036 2	12 :	209 0.	00	7.246% due 15/06/2031 \$ 11,02	6 11,047	0.02	7.570% due 25/09/2034	107	92	0.00
Morgan Stanley Home Equity Loan Trus				NovaStar Mortgage Funding Trust	,		Penta CLO DAC 4.906% due 25/01/2033	€ 64,000	69,734	0.10
5.640% due 25/04/2037 16,10 5.790% due 25/04/2036 6,64		380 0. 763 0.		2.907% due 25/01/2036 5,70	0 5,334	0.01	People's Choice Home Loan Sec	'	,	0.10
•		103 0. 107 0.		5.620% due 25/03/2037 3,04		0.00	6.150% due 25/12/2035	\$ 4,957	4,748	0.01
5.980% due 25/02/2036 5,53		035 0.		5.650% due 25/03/2037 26,18		0.01	6.325% due 25/08/2035	4,075	3,871	
Morgan Stanley IXIS Real Estate Capita	l Trust			5.650% due 25/09/2037 3,65 5.670% due 25/09/2037 9,19		0.01	6.415% due 25/05/2035	610		0.00
5.520% due 25/11/2036	1	0 0.	00	5.770% due 25/06/2036 2,78		0.00	6.445% due 25/05/2035	7,624	4,589	0.01
5.540% due 25/11/2036 6,83		308 0.		5.770% due 25/09/2036 5,96		0.00	People's Financial Realty Morto			
5.620% due 25/11/2036 5,65		899 0.		5.790% due 25/05/2036 2,64		0.00	5.710% due 25/09/2036	10,692	1,994	0.00
5.690% due 25/11/2036 1,54 5.770% due 25/07/2036 13,52		520 0. 451 0.		5.810% due 25/11/2036 1,25		0.00	Popular ABS Mortgage Pass-Th			0.00
· ·	20 3,	431 0.	UI	5.810% due 25/01/2037 18,75		0.01	3.428% due 25/11/2035	174		0.00
Morgan Stanley Mortgage Loan Trust 5.630% due 25/11/2036 1,33	76	393 0.	00	6.010% due 25/05/2036 40 6.175% due 25/01/2036 72		0.00	5.730% due 25/11/2036 5.780% due 25/06/2047	3 868		0.00
5.710% due 25/04/2037 14,70		115 O.		6.190% due 25/10/2035 1,94		0.00	5.917% due 25/04/2035	2,290	2,205	
5.810% due 25/10/2036 8,02		336 0.		6.205% due 25/01/2036 5,00		0.01	5.965% due 25/07/2036	2,144	1,998	
5.810% due 25/11/2036 4,43		277 0.		6.295% due 25/06/2034 1,86		0.00	6.055% due 25/02/2036	704	697	0.00
5.810% due 25/01/2047 3,70		132 0.		7.195% due 25/12/2034 77		0.00	Pretium Mortgage Credit Partn	ers LLC		
5.950% due 25/04/2037 3,52		988 0.		7.345% due 25/03/2035 2,48	9 2,44/	0.00	2.240% due 27/09/2060	9,534	9,582	0.01
6.010% due 25/04/2037 15,56 6.070% due 25/02/2037 3,90		619 0. 209 0.		Oakwood Mortgage Investors, Inc.	2 115	0.00	Project Silver			
6.077% due 25/10/2046 4,3		066 O.		5.050% due 15/11/2019 12	2 113	0.00	3.967% due 15/07/2044	15,811	13,276	0.02
6.190% due 25/04/2037 3,42	21 .	958 0.	00	OCP Euro CLO DAC 4.785% due 15/01/2032 € 5,93	1 6519	0.01	RAAC Trust	2.400	2 247	0.00
6.263% due 25/01/2047 1,22		378 0.			1 0,510	0.01	5.970% due 25/02/2037 6.070% due 25/06/2044	2,408 1,146	2,317	0.00
6.298% due 25/10/2036 8,70		978 0.		Option One Mortgage Loan Trust 5.570% due 25/07/2036 \$ 2,01	1 929	0.00	6.120% due 25/06/2047	2,343	2,266	
6.326% due 25/09/2046 11,40 6.488% due 25/11/2036 6,23		526 0. 458 0.		5.590% due 25/03/2037 5,54		0.01	6.160% due 25/11/2036	71		0.00
6.592% due 25/10/2036 1,78		577 O.		5.600% due 25/07/2037 10,74		0.01	6.230% due 25/10/2046	1,857	1,779	0.00
Mountain View CLO LLC		577 01		5.610% due 25/01/2037 16,50			6.325% due 25/03/2037	607	605	
6.745% due 16/10/2029 19,3°	15 19,	321 0.	03	5.610% due 25/02/2037 19,31			6.670% due 25/10/2045	0	0	0.00
Nassau Ltd.				5.610% due 25/03/2037 14,01 5.640% due 25/05/2037 19,44		0.01	Raptor Aircraft Finance LLC	4F 001	26.220	0.05
6.805% due 15/10/2029 3,50		501 0.		5.650% due 25/04/2037 65		0.00	4.213% due 23/08/2044	45,081	36,328	0.05
6.805% due 15/07/2031 41,8		815 0.		5.650% due 25/07/2037 4,47		0.00	Regatta Funding Ltd. 6.914% due 17/10/2030	2,274	2,273	0.00
6.905% due 15/01/2030 23,77	/5 23,	808 0.	03	5.660% due 25/07/2037 1,91		0.00	Renaissance Home Equity Loan		2,213	0.00
National Collegiate Student Loan Trust	DE //	011 0	01	5.670% due 25/07/2036 10,10 5.690% due 25/01/2037 7,07		0.01	5.285% due 25/01/2037	2,814	945	0.00
5.780% due 25/05/2032 5,08 5.790% due 27/10/2031 7,18		911 0. 060 0.		5.690% due 25/01/2037 7,07 5.690% due 25/04/2037 32,93		0.01	5.294% due 25/01/2037	18,457	6,206	
5.820% due 25/03/2033 6,70		359 O.		5.690% due 25/05/2037 4,86		0.00	5.434% due 25/08/2035	1,580	1,571	
5.840% due 25/06/2033 2,20		106 0.		5.720% due 25/03/2037 2,47	3 1,206	0.00	5.512% due 25/04/2037	8,724	2,322	
Nationstar Home Equity Loan Trust				6.010% due 25/01/2036 19,09			5.545% due 25/01/2037 5.608% due 25/05/2036	2,529 6,712	3,202	0.00
5.645% due 25/06/2037 5,04		868 0.		6.205% due 25/05/2035 2,81		0.00	5.612% due 25/04/2037	5,992	1,624	
5.790% due 25/04/2037 6,9°	15 6,	766 0.	01	6.265% due 25/05/2034 1,83 6.340% due 25/05/2035 70		0.00	5.675% due 25/06/2037	421		0.00
Navient Private Education Loan Trust	so 3.	710 0	0.1	6.400% due 25/08/2035		0.00	5.731% due 25/11/2036	4,836	1,732	0.00
4.100% due 16/12/2058 3,86 6.926% due 16/07/2040 10,79		719 0. 842 0.		Option One Mortgage Loan Trust Asse			5.742% due 25/04/2037	19,235	5,334	
7.626% due 15/12/2045 10,73		812 O.		Backed Certificates			5.744% due 25/06/2037 5.746% due 25/05/2036	5,934 2,134	1,590 1,043	
Nelnet Student Loan Trust	.,	_ 0.		6.160% due 25/11/2035 2,46	6 2,327	0.00	5.761% due 25/04/2037	2,134		0.00
5.910% due 27/09/2066 27,49	92 27,	394 0.	04	Ownit Mortgage Loan Trust			5.762% due 25/08/2036	8,258	3,295	
New Century Home Equity Loan Trust				3.192% due 25/12/2035 1,67		0.00	5.797% due 25/08/2036	12,841	5,155	
5.790% due 25/08/2036 5,70	05 5,4	493 0.	01	5.690% due 25/07/2037 1,11	/ 949	0.00	5.812% due 25/11/2036	8,748	3,176	
5.830% due 25/05/2036 1,0		001 0.		OZLM Ltd.	7 1./127	0.00	5.857% due 25/05/2035 5.879% due 25/06/2037	2,027 2,974	1,681	0.00
6.115% due 25/12/2035 7,10		740 0.		6.727% due 20/04/2031 1,42	1 1,421	0.00	5.893% due 25/06/2037	28,633	7,876	
6.145% due 25/03/2035 1,54 6.190% due 25/03/2035 4,56		554 0. 487 0.		OZLME DAC 4.723% due 24/08/2030 € 2,11	3 2312	0.00	5.906% due 25/06/2037	7,657	2,111	
6.205% due 25/10/2035 6,88		820 0.		Palmer Square CLO Ltd.	2,312	0.00	6.011% due 25/05/2036	3,091	1,578	
6.235% due 25/02/2035 3,48		369 0.		6.794% due 17/01/2031 \$ 58	4 585	0.00	6.120% due 25/11/2036	11,903	4,547	
6.355% due 25/08/2034 42		418 0.		Palmer Square European CLO DAC			6.166% due 25/05/2036	3,374	1,765	
6.400% due 25/11/2034 2,79		737 O.		1.970% due 15/04/2035 € 6,00	0 5,838	0.01	6.210% due 25/08/2035 6.230% due 25/12/2032	2,697 41	2,402 37	0.00
6.415% due 25/06/2035 43 6.415% due 25/09/2035 7,90		441 0. 711 0.		Palmer Square European Loan Funding			6.511% due 25/07/2034	989		0.00
		711 0. 202 0.		0.000% due 15/05/2033 26,60		0.04	6.998% due 25/09/2037	9,273	3,954	
6.445% due 25/06/2035 4,90		849 0.		5.602% due 15/11/2032 34,36	9 37,961	0.05	7.238% due 25/09/2037	9,441	4,023	
6.475% due 25/07/2035 11,26	61 11,	002 0.	02	Park Place Securities, Inc.			Residential Asset Mortgage Pro			
	42 :	332 0.	00	6.205% due 25/09/2035 \$ 5,58		0.01	0.000% due 25/12/2035	533		0.00
Newcastle Mortgage Securities Trust		2.45	0.0	6.415% due 25/09/2035 2,50		0.00	5.820% due 25/10/2036 5.980% due 25/03/2036	4,022 1,061	3,825	
5.660% due 25/04/2037 2,36		247 O.		Park Place Securities, Inc. Asset-Backe	1 Pass-		5.980% due 25/03/2036 6.010% due 25/02/2036	1,061 3,725	1,029 3,554	
5.700% due 25/04/2037 9,10 6.145% due 25/03/2036 6,39		894 0. 325 0.		Through Certificates 6.205% due 25/08/2035 6,00	7 5.845	0.01	6.030% due 25/07/2036	503		0.00
0,5.				0,00	2,010					

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	
DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000S)	(000S)	
6.115% due 25/02/2036	\$ 500 !		0.00	5.600% due 25/05/2037	\$ 8 9		0.00	6.160% due 25/12/2035	\$ 8,776 \$		
6.150% due 25/12/2035	4,854	4,257		5.630% due 25/08/2036	2,739		0.00	6.220% due 25/01/2035	450		0.00
6.170% due 25/08/2035 6.250% due 25/07/2035	1,865 95	1,812	0.00	5.670% due 25/05/2037 5.690% due 25/12/2036	4,792 12,712	2,908 2,900		6.310% due 25/08/2035 6.370% due 25/10/2037	4,301 16,155	3,847 12,691	
6.250% due 25/09/2035	1,533	1,428		5.730% due 25/12/2036	6,853	6,202		6.400% due 25/11/2035	41		
6.415% due 25/10/2035	2,384	1,981		5.750% due 25/05/2036	7,344		0.01	6.420% due 25/09/2037	1,664	1,331	
6.445% due 25/07/2035	1,906	1,773		5.750% due 25/06/2036	1,823	1,181		6.445% due 25/03/2036	2,722	2,478	
6.490% due 25/05/2035	740	732	0.00	5.750% due 25/09/2036	3,954	3,589	0.01	6.470% due 25/09/2037	4,071	2,830	0.00
6.535% due 25/05/2035	2,096		0.00	5.750% due 25/01/2037	6,063	5,265		6.505% due 25/05/2035	607		0.00
6.595% due 25/06/2035	2,600	2,509		5.770% due 25/03/2036	2,569	1,573		6.550% due 25/07/2035	467		0.00
6.670% due 25/01/2035	2,266	2,110	0.00	5.770% due 25/09/2036 5.770% due 25/12/2036	5,730 540	2,008	0.00	6.570% due 25/09/2037	1,503	1,202	0.00
Residential Asset Securities C 5.453% due 25/04/2034	orp. Trust.	126	0.00	5.790% due 25/09/2036	1,606	1,077		Southern Pacific Secured Asset 5.870% due 25/03/2028	Corp. 60	56	0.00
5.678% due 25/01/2037	6,370	5,399		5.790% due 25/10/2036	1,068		0.00				
5.690% due 25/02/2037	6,524	6,256		5.810% due 25/08/2036	12,117	3,936		Specialty Underwriting & Reside 5.590% due 25/04/2037	entiai Finai 736		0.00
5.712% due 25/06/2034	1,719	1,688		5.910% due 25/01/2037	1,035		0.00	5.670% due 25/04/2037	2,772	1,906	
5.730% due 25/07/2036	14		0.00	5.950% due 25/07/2036	7,336	2,541		5.690% due 25/09/2037	3,187	1,040	
5.750% due 25/07/2036	3,837	3,670		6.010% due 25/03/2036 6.070% due 25/11/2035	463 3,509	2,882	0.00	5.750% due 25/09/2037	6,979	6,247	0.01
5.750% due 25/09/2036 5.810% due 25/04/2037	3,150	3,076 5,997		6.115% due 25/10/2035	2,216	1,754		5.770% due 25/06/2037	1,790	1,030	
5.905% due 25/06/2036	6,342 3,157	3,060		6.145% due 25/01/2035	516		0.00	5.770% due 25/11/2037	8,617		
5.910% due 25/01/2037	3,566		0.01	6.190% due 25/10/2035	1,750	1,446	0.00	5.820% due 25/03/2037 5.820% due 25/04/2037	1,501 396		0.00
5.980% due 25/04/2036	4,426	4,026		6.355% due 25/10/2035	2,927	2,454		6.445% due 25/12/2035	1,231	1,212	
6.010% due 25/07/2036	2,325	2,031		6.430% due 25/01/2036	594	540	0.00	6.640% due 25/12/2035	852	821	
6.030% due 25/04/2036	1,140	1,126		Segovia European CLO DAC	0 4600	E 047	0.04	St. Paul's CLO DAC			
6.055% due 25/03/2036 6.070% due 25/02/2036	2,180 1,348	2,150		4.873% due 20/07/2032	€ 4,600	5,017	0.01	4.885% due 15/04/2033	€ 1,200	1,310	0.00
6.085% due 25/11/2035	1,346	1,327	0.00	SG Mortgage Securities Trust		F 000	0.01	START Ltd.		,	
6.100% due 25/02/2036	2,810	2,671		5.790% due 25/07/2036 5.830% due 25/02/2036	\$ 23,025 3,578	5,008 1.784		4.089% due 15/03/2044	\$ 11,771	10,704	0.02
6.115% due 25/03/2035	72		0.00	6.010% due 25/02/2036	1,882	,	0.00	Starwood Commercial Mortgag	e Trust		
6.130% due 25/11/2035	294	293	0.00	6.175% due 25/10/2035	921		0.00	6.556% due 15/07/2038	10,193	10,086	0.02
6.130% due 25/12/2035	3,988		0.01	6.355% due 25/10/2035	1,083		0.00	6.876% due 15/07/2038	14,830	14,314	0.02
6.150% due 25/05/2037	1,074	1,052		Signal Peak CLO Ltd.				7.076% due 15/07/2038	5,930	5,531	0.01
6.160% due 25/11/2035 6.175% due 25/09/2035	598 838	594 787	0.00	6.750% due 25/04/2031	11,956	11,973	0.02	Steele Creek CLO Ltd.			
6.175% due 25/10/2035	2,047	1,720		SLM Private Credit Student Lo	oan Trust			6.744% due 21/04/2031	10,924	10,940	
6.175% due 25/11/2035	476		0.00	5.976% due 15/06/2039	12,502	12,119	0.02	6.905% due 15/10/2030	2,227	2,226	0.00
6.190% due 25/01/2036	4,882	4,742	0.01	SLM Student Loan Trust				Structured Asset Investment Lo		FOG	0.00
6.340% due 25/11/2035	3,825	3,077		4.356% due 25/10/2039	€ 2,118	2,182		5.600% due 25/07/2036 5.620% due 25/07/2036	699 2,055	1,992	0.00
6.430% due 25/08/2035	2,568	2,524		4.475% due 15/12/2033	8,971	9,183		5.643% due 25/07/2036	15,257	9,131	
6.505% due 25/10/2035 6.715% due 25/03/2035	2,013 1,010	1,908	0.00	4.506% due 25/07/2039 4.506% due 25/01/2040	11,859 24,600	12,331 24,843		5.790% due 25/05/2036	77		0.00
7.270% due 25/04/2035	653		0.00	6.252% due 25/03/2026	\$ 14,151	14,009		5.850% due 25/03/2036	1,333	1,296	0.00
7.420% due 25/11/2034	994		0.00	6.346% due 25/04/2023	7,141	7,089		6.020% due 25/09/2034	3,891		
Residential Funding Mortgag	e Securities	Home Equ	iity	7.296% due 25/07/2023	6,179	6,181	0.01	6.070% due 25/04/2036 6.090% due 25/01/2036	8,610 3,615	4,561	
Loan Trust		·		SMB Private Education Loan				6.100% due 25/11/2035	6,171	3,328 5,933	
5.400% due 25/12/2035	1,548	238	0.00	3.500% due 16/12/2041	4,000	3,707		6.175% due 25/03/2034	140		
Rockford Tower CLO Ltd.				6.276% due 15/02/2036	1,067	1,059	0.00	6.190% due 25/04/2033	498		0.00
6.729% due 20/05/2031	10,073	10,066		SoFi Alternative Trust	14.450	12.077	0.02	6.190% due 25/04/2035	2,312	2,258	
6.837% due 20/10/2031	10,200	10,198	0.02	5.203% due 15/06/2050 5.219% due 16/05/2050	14,450 15,188	13,977 14,812		6.190% due 25/07/2035	262		0.00
Romark WM-R Ltd. 6.707% due 20/04/2031	26,346	26,350	0.04	Soloso CDO Ltd.	15,100	14,012	0.02	6.190% due 25/09/2035 6.190% due 25/10/2035	2,516 104		0.00
	20,340	20,330	0.04	5.928% due 07/10/2037	3,701	3,460	0.01	6.190% due 25/01/2036	3,745	3,569	
RRE Loan Management DAC 5.005% due 15/10/2036	€ 3,500	3,803	0.01	Sound Point CLO Ltd.	5// 0 .	5,.00	0.0.	6.220% due 25/07/2035	1,459	1,391	
RYE Harbour CLO DAC	G 3,300	3,003	0.01	6.797% due 21/01/2031	15,523	15,509	0.02	6.235% due 25/08/2035	1,972	1,891	0.00
4.902% due 21/01/2031	4,040	4.442	0.01	Sound Point Euro CLO Fundin	g DAC			6.370% due 25/05/2035	3,567	3,477	
Sapphire Aviation Finance Ltd		.,		5.065% due 15/01/2035	€ 43,500	47,599	0.07	6.400% due 25/01/2035	4,134	4,009	
4.250% due 15/03/2040	\$ 17,042	15,194	0.02	Soundview Home Loan Trust				6.400% due 25/06/2035 6.470% due 25/09/2034	5,218 3,135	4,943 3,053	
Saranac CLO Ltd.				5.550% due 25/06/2037	\$ 3,153	2,082		6.595% due 25/07/2033	362		0.00
7.233% due 22/06/2030	19,029	19,058	0.03	5.590% due 25/11/2036	8,636	2,610		6.670% due 25/12/2034	331		0.00
Saxon Asset Securities Trust				5.620% due 25/03/2037 5.620% due 25/06/2037	4,766 16,727	4,436 11,046		6.745% due 25/12/2034	1,302		0.00
1.458% due 25/11/2035	5,217	4,685		5.630% due 25/01/2037	8,626	6,146		6.850% due 25/04/2033	13		0.00
2.011% due 25/05/2035	3,689	3,287		5.640% due 25/07/2037	737		0.00	6.970% due 25/11/2034	616	628	0.00
4.129% due 25/08/2035 5.650% due 25/05/2037	3,323 2,485	3,301 1,739		5.640% due 25/08/2037	7,878	6,652		Structured Asset Securities Cor		1 510	0.00
5.670% due 25/05/2047	8,473	7,399		5.650% due 25/07/2037	6,156	5,315		4.819% due 25/02/2035 6.610% due 25/02/2035	1,505 584		0.00
5.710% due 25/10/2046	16,837	13,914		5.670% due 25/02/2037	32,906	10,392		Structured Asset Securities Cor			
5.780% due 25/09/2037	8,792	8,298	0.01	5.670% due 25/06/2037 5.770% due 25/07/2036	21,678 41	15,278	0.02	5.033% due 25/08/2034	p. Moi tgag 59		0.00
5.870% due 25/09/2047	3,355	3,065		5.770% due 25/01/2037	3,400	3,199		5.620% due 25/04/2036	2,109	2,069	
5.920% due 25/09/2036 5.960% due 25/09/2047	6,922 5.419	5,577		5.810% due 25/11/2036	5,349	1,616		5.625% due 25/09/2036	9,267	5,753	0.01
6.130% due 25/10/2035	5,418 3,340	4,385 3,133		5.875% due 25/12/2036	5,746	5,604		5.630% due 25/01/2037	7,735	7,261	
6.190% due 25/11/2037	2,500	2,047		5.890% due 25/06/2036	4,682	3,847		5.640% due 25/01/2037	842		0.00
6.445% due 26/12/2034	629		0.00	5.920% due 25/05/2036 5.935% due 25/02/2036	8,967 3,628	7,322 3,326		5.650% due 25/03/2036 5.690% due 25/10/2037	1,041 18,574	1,029 11,614	
7.220% due 25/12/2037	7,313	6,316	0.01	5.935% due 25/02/2036 5.935% due 25/06/2036	3,028 7,747	6,454		5.700% due 25/01/2037	14,683	8,729	
SBA Tower Trust				5.950% due 25/07/2036	22,931	19,961		5.700% due 25/02/2037	10,824	10,396	
3.869% due 15/10/2049	5,000	4,917	0.01	5.970% due 25/10/2036	11,688	10,949	0.02	5.700% due 25/05/2047	6,304	6,019	0.01
Sculptor European CLO DAC	0.40.700	12.000	0.00	5.970% due 25/11/2036	3,066	2,886		5.710% due 25/01/2037	3,500	3,232	
4.755% due 14/01/2032	€ 12,700	13,828	0.02	5.988% due 25/03/2036	6,864	5,709		5.730% due 25/05/2036	2,922	2,802	
Securitized Asset-Backed Rec			0.00	5.995% due 25/03/2036 6.030% due 25/10/2036	372 3,452	3,351	0.00	5.760% due 25/07/2036 5.780% due 25/08/2046	5,690 4,259	5,504 3,712	
5.590% due 25/12/2036	\$ 149	34	0.00	5.050 /0 ddc 25/10/2050	J,+J∠	5,551	0.01	5.700 /0 duc 23/00/2040	7,233	3,712	0.01

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
,	\$ 491 9			Washington Mutual Asset-Bac	ked Certif	ficates Trust		3.000% due	NAVA I	044.054.6	46 202	0.07
5.890% due 25/02/2037 5.900% due 25/03/2037	161 3,743	155 2,768	0.00	5.770% due 25/05/2036 \$	792 \$	589	0.00	03/12/2026 (h) 4.000% due	MXN	844,054 \$,	
5.970% due 25/11/2037 5.995% due 25/07/2036	18,208 1,471	13,714 1,402		Wellfleet CLO Ltd.				30/11/2028 (h) Peru Government I		3,053,841 al Bond	176,351	0.25
6.090% due 25/12/2036 6.090% due 25/02/2037	13,350 4,331	7,600 4,140		6.927% due 20/01/2032	400	399	0.00	5.350% due			F22	0.00
6.145% due 25/04/2035	113	102	0.00	Wells Fargo Home Equity Asse 5.790% due	et-Backed	Securities T	rust	12/08/2040 5.400% due	PEN	2,300	533	0.00
6.145% due 25/06/2035 6.370% due 25/08/2037	107 2,470	101 2,442		25/07/2036	3,200	3,061	0.01	12/08/2034 5.940% due		121	30	0.00
6.400% due 25/05/2035 6.475% due 25/11/2035	357 1,000	352 985		5.815% due 25/01/2037	3,450	3,330	0.01	12/02/2029		13,761	3,716	0.01
7.495% due 25/07/2035	1,430	1,476	0.00	5.890% due 25/03/2037	1,416	1,392	0.00	6.150% due 12/08/2032		12,060	3,185	0.00
7.570% due 25/11/2035 Structured Asset Securities Corp	129 o. Mortgad	124 ge Pass-	0.00	5.930% due	•	•		6.900% due 12/08/2037		7,647	2,082	0.00
Through Certificates 6.295% due 25/01/2035	438	437	0.00	25/04/2037 5.980% due	1,993	1,927		6.950% due 12/08/2031		30,370	8,482	0.01
Structured Asset Securities Corp	o. Trust			25/05/2036 6.070% due	3,877	3,788	0.01	Provincia de Bueno	s Aires	30,370	0,402	0.01
5.740% due 25/05/2031 7.099% due 25/05/2031	318 1,197	222 929	0.00	25/04/2037 6.470% due	1,000	681	0.00	129.126% due 12/04/2025 (a)	ARS :	3,331,617	2.780	0.00
Symphony CLO Ltd.	·			25/10/2034	745	739	0.00	Republic of Greece			,	
6.535% due 15/04/2028 Taberna Preferred Funding Ltd.	991	992	0.00	7.195% due 25/11/2035	3,238	3,215	0.01	3.750% due 30/01/2028	€	4,618	5,350	0.01
5.994% due 05/05/2038	4,921	4,675		7.570% due 25/11/2035	2,472	2,391		3.900% due 30/01/2033		9,948	11,702	0.02
6.014% due 05/12/2036 6.084% due 05/11/2035	23,162 14,418	20,266 13,409	0.02	7.870% due	•	•		4.000% due		,	,	
6.146% due 05/07/2035	8,313	7,565	0.01	25/12/2034 8.020% due	1,435	1,416	0.00	30/01/2037 4.200% due		6,211	7,256	0.01
Terwin Mortgage Trust 4.395% due 25/08/2036	1,084	199		25/04/2035 9.220% due	542	555	0.00	30/01/2042		3,488	4,125	0.01
5.810% due 25/07/2037 6.270% due 25/09/2036	4,663 3,125	4,477 1,342		25/04/2035	1,147	1,218	0.00	Romania Governme 1.750% due	ent interna	tional Bond		
6.410% due 25/11/2033	6		0.00	Wells Fargo Home Equity Trus Through Certificates	t Mortgag	je Pass-		13/07/2030 2.000% due		2,600	2,329	0.00
TIAA CLO Ltd. 6.805% due 16/01/2031	8,998	9,001	0.01	6.210% due 25/04/2034	192	100	0.00	14/04/2033 2.125% due		11,400	9,454	0.01
TICP CLO Ltd. 6.817% due 20/01/2031	10,419	10,433	0.02	Whitehorse Ltd.	192	100	0.00	07/03/2028		3,100	3,115	0.00
Tikehau CLO BV	10,413	10,433	0.02	6.905% due 15/10/2031	21,200	21,232	0.03	2.750% due 14/04/2041		30,800	22,922	0.03
4.948% due 07/09/2035 Tikehau CLO DAC	€ 5,800	6,272	0.01	Wind River CLO Ltd.	21,200	21,232	0.05	3.750% due 07/02/2034		14,300	13,629	0.02
5.065% due 15/04/2032	15,000	16,449	0.02	6.707% due 18/07/2031	13,304	13,301	0.02	5.500% due		,	,	
Toro European CLO DAC 4.705% due 15/10/2030	1,113	1,220	0.00	6.779% due 20/11/2030	2,050	2,048	0.00	18/09/2028 6.375% due		98,000	111,484	0.16
4.885% due 15/07/2030	907	1,003		20/11/2030	2,030 _	6,448,950		18/09/2033 Russia Government	t Internatio	98,000	114,681	0.16
Tralee CLO Ltd. 7.577% due 20/07/2029	\$ 16,550	16,585	0.02	SOVEREIGN ISSUES	_			1.850% due	linternatio		4.050	0.00
Trapeza CDO Ltd.	CO2	FF.4	0.00	Argentina Government Interna	ational Bo	nd		20/11/2032 ^ 4.250% due		2,800	1,059	
5.907% due 09/11/2042 5.974% due 06/04/2042	602 5,935	554 5,312	0.01	0.750% due 09/07/2030	312,485	122,580	0.17	23/06/2027 ^ 4.375% due	\$	116,200	74,949	0.11
6.008% due 10/10/2041 6.024% due 06/07/2041	3,704 8,699	3,241 7,481		1.000% due 09/07/2029	18,219	7,274		21/03/2029 ^ 4.750% due		6,000	3,390	0.01
6.084% due 06/07/2041	9,000	6,750	0.01	3.500% due		•		27/05/2026 ^		115,600	81,498	0.12
Tropic CDO Ltd. 5.975% due 15/07/2036	12,653	11,704	0.02	09/07/2041 1 3.625% due	198,256	67,727	0.10	5.100% due 28/03/2035 ^		20,000	8,100	0.01
6.405% due 15/04/2034 Truman Capital Mortgage Loan	117 Truct	117	0.00	09/07/2035 2 3.625% due	278,448	93,215	0.13	5.250% due 23/06/2047 ^		345,400	122,617	0 17
5.950% due 25/03/2036	1,294	1,152	0.00	09/07/2046 4.250% due	8,050	2,789	0.00	5.625% due				
TruPS Financials Note Securitiza 6.762% due 30/03/2039	28,348	27,710	0.04		15,791	46,032	0.07	04/04/2042 ^ 5.875% due		98,400	66,164	
7.202% due 20/09/2039	6,656	6,323		Australia Government Interna 1.750% due	tional Bon	nd		16/09/2043 ^ 7.150% due		26,600	16,806	0.02
Tymon Park CLO DAC 4.952% due 21/07/2034	€ 4,600	4,983	0.01	21/06/2051 AUD 2		82,618	0.12	12/11/2025 ^ 7.500% due	RUB 20	0,520,713	94,111	0.13
Venture CLO Ltd.	¢ 11 ∩11	11.012	0.02	Autonomous City of Buenos A 113.333% due	ires			31/03/2030 ^	\$	16,872	11,059	0.02
6.915% due 15/01/2032	\$ 11,014 8,000	11,012 7,985	0.01	29/03/2024 (a) ARS 122.642% due	1	0	0.00	7.950% due 07/10/2026 ^	RUB	7,973,492	32,777	0.05
7.333% due 10/09/2029 Vesey Park CLO DAC	4,950	4,957	0.01		766,034	675	0.00	South Africa Gover	nment Inte	rnational Bo	ond	
4.947% due 16/11/2032	€ 4,500	4,913	0.01	Export-Credit Bank of Turkey 8.250% due				21/12/2026	ZAR 1	1,472,400	656,745	0.93
Voya Euro CLO DAC 4.715% due 15/10/2030	8,475	9,276	0.01	24/01/2024 \$	13,400	13,430	0.02	State Agency of Ro 6.250% due	ads of Ukra	aine		
WaMu Asset-Backed Certificate	s WaMu T	rust		Israel Government Internation 3.800% due	ial Bond			24/06/2030	\$	1,500	386	0.00
5.620% due 25/01/2037	\$ 5,710 19,588	3,373 16,439		13/05/2060 1 4.500% due	61,411	116,209	0.16	Turkey Governmen 4.250% due	t Internatio	onal Bond		
5.640% due 25/05/2037 5.640% due 25/07/2047	3,294 563	2,826 406		03/04/2120	4,400	3,453	0.01	13/03/2025 5.250% due		201,100	197,722	0.28
5.660% due 25/04/2037 5.695% due 25/05/2037	24,600	9,271	0.01	5.000% due 30/10/2026 € 7	739,900	836,489	1.19	13/03/2030		155,000	142,619	0.20
5.720% due 25/05/2037	738 3,157	684 2,722	0.00	Mexico Government Internation 2.750% due	onal Bond			6.125% due 24/10/2028		28,900	28,488	0.04
5.720% due 25/07/2047 5.830% due 25/04/2037	5,479 778	3,243 295		27/11/2031 (h) MXN 4,9	990,177	260,207	0.37	7.625% due 26/04/2029		94,000	97,532	0.14
										,000	- 1,552	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Ukraine Government Inte 4.375% due 27/01/2032	€ 18,760 S	\$ 4,310	0.01	Serta Simmons	4 042 4		0.00	(0.257)% due 04/04/2024 (f)(g) ¥ (0.253)% due	23,467,000	\$ 166,543	0.24
Venezuela Government I 6.000% due				Bedding LLC (e)(l) Sierra Hamilton	\$ 842 \$	5 10	0.00	26/02/2024 (f)(g) (0.252)% due	1,663,000	11,799	0.02
7.000% due	\$ 9,289	1,302		Holder LLC (e)(l) Westmoreland Mining	2,210,032	0	0.00	26/02/2024 (f)(g) (0.225)% due	69,857,000	495,625	0.70
31/03/2048 ^ 7.650% due	14,228	2,177		Holdings LLC (e)(I)	51,186	205	0.00	26/02/2024 (f)(g) (0.218)% due	14,480,000	102,733	0.15
21/04/2035 ^ 7.750% due	28,167	4,436		Westmoreland Mining LLC (e)(l)	50,992		0.00	19/02/2024 (f)(g)	20,990,000	148,916	0.21
13/10/2029 ^ 8.250% due	5,850		0.00		-	394	0.00	(0.217)% due 19/02/2024 (f)(g)	10,000,000	70,946	0.10
13/10/2034 ^ 9.000% due	35,331	5,555	0.01	REAL ESTATE	10,156	6	0.00	(0.216)% due 22/01/2024 (f)(g)	14,028,000	99,512	0.14
07/05/2049 ^ 9.250% due	13,516	2,136	0.00	Adler Group S.A. (e) Adler Group S.A.	22,487		0.00	(0.213)% due 19/02/2024 (f)(g)	29,590,000	209,930	0.30
15/09/2037 ^ 9.250% due	34,519	6,606	0.01	Sunac Services Holdings Ltd.	2,723,136	653	0.00	(0.211)% due 29/01/2024 (f)(g)	15,361,000	108,972	0.15
07/05/2038 ^ 11.750% due	39,817	6,950	0.01	J	-		0.00	(0.207)% due 05/02/2024 (f)(g)	5,734,000	40,679	0.06
21/10/2026 ^ 12.750% due	3,990	778	0.00		-	669,760	0.95	(0.197)% due 22/01/2024 (f)(g)	1,359,000	9,641	0.01
23/08/2032 ^	6,170	1,023 3,874,333		WARRANTS				(0.193)% due 29/01/2024 (f)(g)	2,819,000	19,998	0.03
	SHARES	3,077,333	3.43	Constellation Oil Services Holding				(0.191)% due 25/03/2024 (f)(g)	29,519,000	209,463	0.30
COMMON STOCKS				S.A Exp. 10/06/2071 (l)	4	0	0.00	(0.189)% due 05/02/2024 (f)(g)	1,171,000	8,307	0.01
COMMUNICATION SERV	VICES			Guaranteed Rate, Inc Exp. 31/12/2060	5,339	0	0.00	(0.188)% due 11/03/2024 (f)(g)	5,843,000	41,459	0.06
Holdings, Inc. (e) iHeartMedia, Inc.	26,868,244	48,900	0.07	Intelsat Emergence S.A Exp.				(0.184)% due 11/03/2024 (f)(g)	17,411,000	123,541	0.17
'A' (e)	6,332,872	16,909		17/02/2027	160,093		0.00	(0.184)% due 25/03/2024 (f)(g)	10,133,000	71,903	0.17
iHeartMedia, Inc. 'B' (e) Intelsat Emergence	4,913,662	11,808	0.02		-	411	0.00	(0.156)% due		•	0.10
S.A. (e)(l) Windstream Holdings,	4,659,508	132,746	0.19	PREFERRED SECURITI Nationwide Building So				11/03/2024 (f)(g) (0.149)% due	4,718,000	33,477	
Inc. (e)	2,022,886	59,860		10.250%	£ 859,974	142,838	0.20	18/03/2024 (f)(g)	76,717,000	544,368 2,616,530	0.77 3.71
CONCUMENCE AND FO	-	270,223	0.38	Voyager Aviation Holdin 9.500%	ngs LLC \$ 12,927 _	0	0.00	Total Short-Term Instru	ments	2,747,546	3.90
CONSUMER STAPLES Neiman Marcus Group					-	142,838	0.20	Total Transferable Se	curities	\$ 96,949,829	137.44
Ltd. LLC (e)(l)	1,179,713	176,804	0.25	REAL ESTATE INVEST	MENT TRUSTS			INVESTMENT FUN	SHARES		
ENERGY				CBL & Associates Properties, Inc.	95,496	2,332	0.00	COLLECTIVE INVEST		MES	
Constellation Oil Services Holding		252		Uniti Group, Inc. VICI Properties, Inc.	726,414	4,199		PIMCO Select Funds plc -			
S.A. 'B' (e)(l)	3,258,324	353	0.00	vici Froperties, inc.	5,793,243	184,688 191,219		PIMCO US Dollar			
FINANCIALS Cairo Mezz PLC (e)	3,408,327	685	0.00		PAR (000S)			Short-Term Floating NAV			
Corestate Capital Holding S.A. (e)(l)			0.00	SHORT-TERM INSTRU				Fund (j)	152,110,411	1,515,725	2.15
Eurobank Ergasias	2,109,837	U	0.00	ARGENTINA TREASURY (34.368)% due	Y BILLS			EXCHANGE-TRADE	FUNDS		
Services and Holdings S.A. 'A' (e)	20,532,490	36,504	0.05	20/05/2024 (f)(g) (32.600)% due	4,614,063	7,300	0.01	PIMCO ETFs plc - PIMCO			
Stearns Holdings LLC 'B' (e)	1,114,539	0	0.00		ARS 2,159,856	7,604	0.01	US Dollar Short Maturity UCITS			
UBS Group AG	126,509	3,927	0.01	HINCARY TREACHRY	- PILLS	14,904	0.02	ETF (j)	2,903,000	289,487	0.41
Voyager Aviation Holdings LLC (e)	2,155		0.00	HUNGARY TREASURY 10.900% due				Total Investment Fun	ds	\$ 1,805,212	2.56
		41,116	0.06	· ·	HUF 40,201,000 _	116,112	0.17				
HEALTH CARE	3 512 222	180 100	0.26	JAPAN TREASURY BILL (0.265)% due	.S						
AMSURG Corp. (e)(l)	3,513,233	180,198	0.26	04/04/2024 (f)(g)	¥ 13,910,000	98,718	0.14				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
CEW	4.960%	27/12/2023	03/01/2024	CAD 350,000	Province of Ontario 3.750% due 02/12/2053	\$ (147,735)	\$ 265,433	\$ 265,766	0.38
FICC	2.600	29/12/2023	02/01/2024	\$ 9,035	Province of Quebec 2.850% due 01/12/2053 U.S. Treasury Notes	(123,985)			
					4.875% due 30/11/2025	(9,216)	9,035	9,037	0.01
Total Repurcha	ase Agreeme	ents				\$ (280,936)	\$ 274,468	\$ 274,803	0.39

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	4,315	\$ (16,803)	(0.02)
3-Month SOFR December Futures	Short	03/2025	1,188	4,418	0.01
3-Month SOFR December Futures	Short	03/2026	1,289	2,933	0.00
3-Month SOFR June Futures	Short	09/2024	1,498	7,892	0.01
3-Month SOFR June Futures	Short	09/2025	1,206	3,143	0.00
3-Month SOFR March Futures	Short	06/2024	1,990	12,145	0.02
3-Month SOFR March Futures	Short	06/2025	1,087	3,348	0.00
3-Month SOFR March Futures	Short	06/2026	1,206	2,686	0.00
3-Month SOFR September Futures	Short	12/2024	1,390	6,192	0.01
3-Month SOFR September Futures	Short	12/2025	986	2,314	0.00
Australia Government 10-Year Bond March Futures	Short	03/2024	230	(538)	0.00
Euro-Bund 10-Year Bond March Futures	Short	03/2024	3,713	(16,945)	(0.02)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	793	1,699	0.00
U.S. Treasury 5-Year Note March Futures	Long	03/2024	3,439	8,893	0.01
U.S. Treasury 10-Year Note March Futures	Long	03/2024	21,820	77,777	0.11
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	723	4,050	0.01
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	6,124	(57,375)	(80.0)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	6,106	(72,131)	(0.10)
				\$ (26,302)	(0.04)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (26,302)	(0.04)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Appreciation/ % of **Reference Entity Net Assets Receive Rate** (Depreciation) Date Amount(3) Airbus Finance BV 1.000% 20/06/2028 13,400 0.00 AT&T, Inc. AT&T, Inc. AT&T, Inc. 20/06/2024 69,900 1.000 216 0.00 1.000 20/12/2025 9,500 (44)0.00 1.000 20/06/2026 9,400 (63)0.00 AT&T, Inc. 1.000 20/06/2028 29,400 478 0.00 1.000 20/12/2024 5,570 176 0.00 Boeing Co. 1.000 20/06/2025 11,800 283 0.00 Boeing Co. 1.000 20/12/2025 11,700 Boeing Co. 336 0.00 5.000 20/12/2024 12,100 0.00 Ford Motor Co. (632)Ford Motor Co. 5.000 20/06/2026 3,300 0.00 5.000 4,400 (96) 0.00 Ford Motor Co. 20/12/2026 Ford Motor Co. 5.000 20/06/2027 3,300 0.00 46 5.000 20/06/2024 18,900 (320)0.00 Ford Motor Credit Co. LLC 5.000 44,900 (747)Ford Motor Credit Co. LLC 20/12/2024 0.00 5.000 24,800 (437)0.00 Ford Motor Credit Co. LLC 20/06/2025 Ford Motor Credit Co. LLC 5.000 20/12/2025 25,300 897 0.00 5.000 Ford Motor Credit Co. LLC 20/06/2026 8,200 (147)0.00 6,600 Ford Motor Credit Co. LLC 5.000 20/12/2026 (51)0.00 Ford Motor Credit Co. LLC 5.000 20/06/2027 11,500 84 0.00 General Electric Co. 1.000 20/12/2024 7,600 195 0.00 General Electric Co. 53,500 424 1.000 20/06/2026 0.00 6,700 General Electric Co. 1.000 20/12/2026 47 0.00 Rolls-Royce PLC 1.000 20/06/2025 10,000 785 0.00 € Rolls-Royce PLC 1.000 20/12/2025 25,100 2,815 0.00 Rolls-Royce PLC 1.000 20/06/2026 41,400 3,680 0.01 Rolls-Royce PLC 114,700 6,736 0.01 1.000 20/12/2026 Rolls-Royce PLC 1.000 20/06/2027 18,100 1,733 0.00 20/12/2024 \$ 155,600 1.000 0.00 Verizon Communications. Inc. 389

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

Reference Futite	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽³⁾	(Depreciation)	Net Assets
Verizon Communications, Inc.	1.000%	20/06/2026	\$ 6,700	\$ (81)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	32,300	(369)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	36,150	505	0.00
Verizon Communications, Inc.	1.000	20/12/2028	7,100	103	0.00
				\$ 16 926	0.02

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUT PROTECTION(2)					
Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-35 5-Year Index	(1.000)%	20/12/2025	\$ 107,200	\$ 1,013	0.00

ndex/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Asse
DX.EM-31 5-Year Index	1.000%	20/06/2024	\$ 99,588	\$ 3,961	0.01
DX.EM-32 5-Year Index	1.000	20/12/2024	71,910	3,553	0.01
DX.EM-34 5-Year Index	1.000	20/12/2025	218,224	7,427	0.01
DX.EM-35 5-Year Index	1.000	20/06/2026	1,380	40	0.00
DX.EM-36 5-Year Index	1.000	20/12/2026	525,872	36,891	0.05
DX.EM-37 5-Year Index	1.000	20/06/2027	6,958	477	0.00
DX.EM-38 5-Year Index	1.000	20/12/2027	62,500	4,320	0.01
DX.EM-39 5-Year Index	1.000	20/06/2028	31,300	1,514	0.00
DX.EM-40 5-Year Index	1.000	20/12/2028	311,100	6,559	0.01
DX.HY-34 5-Year Index	5.000	20/06/2025	4,984	(209)	0.00
DX.HY-35 5-Year Index	5.000	20/12/2025	8,245	(237)	0.00
DX.HY-36 5-Year Index	5.000	20/06/2026	413,317	14,081	0.02
DX.HY-37 5-Year Index	5.000	20/12/2026	148,119	2,532	0.00
DX.HY-38 5-Year Index	5.000	20/06/2027	26,869	1,993	0.00
DX.HY-39 5-Year Index	5.000	20/12/2027	28,126	966	0.00
DX.HY-40 5-Year Index	5.000	20/06/2028	19,701	1,246	0.00
DX.HY-41 5-Year Index	5.000	20/12/2028	3,120,975	160,630	0.23
DX.IG-37 5-Year Index	1.000	20/12/2026	1,400	(6)	0.00
DX.IG-38 5-Year Index	1.000	20/06/2027	400	4	0.00
DX.IG-39 5-Year Index	1.000	20/12/2027	200	1	0.00
DX.IG-40 5-Year Index	1.000	20/06/2028	1,300	8	0.00
DX.IG-41 5-Year Index	1.000	20/12/2028	1,658,600	9,687	0.01
				\$ 255,438	0.36

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/09/2030	£ 254,700	\$ (6,731)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.060	21/02/2052	14,400	(8,064)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.096	14/02/2052	31,300	(17,288)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	1.101	21/02/2052	14,400	(7,922)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.175	28/02/2052	28,800	(15,294)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	20,700	2,308	0.00
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	876,500	(88,839)	(0.13)
Pay ⁽⁴⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	1,488,000	698	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	20/09/2026	¥ 48,830,000	(3,235)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	344,670,000	12,946	0.02
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	395,820,000	51,710	0.07
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	22,270,000	(422)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	31,750,700	3,128	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	15,498,000	4,986	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	5,408,000	1,870	0.00
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 1,090,500	(62,923)	(0.09)
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	2,503,737	(205,176)	(0.29)
Receive	1-Day USD-SOFR Compounded-OIS	0.550	15/01/2031	4,567,800	937,074	1.33
Receive	1-Day USD-SOFR Compounded-OIS	0.674	05/08/2030	62,900	12,158	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.678	29/07/2030	65,200	12,595	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.711	28/07/2030	69,000	13,193	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.715	27/07/2030	200,000	38,285	0.05
Receive	1-Day USD-SOFR Compounded-OIS	0.750	30/03/2031	963,600	176,905	0.25
Pay	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	3,358,883	(341,865)	(0.49)
Receive	1-Day USD-SOFR Compounded-OIS	0.800	15/01/2051	1,479,300	748,315	1.06
Receive	1-Day USD-SOFR Compounded-OIS	0.928	06/05/2026	150,100	12,299	0.02
Receive	1-Day USD-SOFR Compounded-OIS	0.975	17/06/2052	52,200	19,186	0.03
Receive	1-Day USD-SOFR Compounded-OIS	0.990	24/06/2052	75,000 154,700	27,214	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.000	26/01/2024	154,700	(1,342)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	386,590 405,770	29,742	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	495,770	48,594	0.07
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	120,615	19,985	0.03

Pay/					Hanna Band	
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.035% 1.144	28/06/2052 04/11/2050	\$ 25,900 49,600	\$ 9,106 (20,801)	0.01 (0.03)
Pay Receive	1-Day USD-SOFR Compounded-OIS	1.144	30/03/2051	191,500	5,835	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.215	13/10/2050	83,500	(35,074)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.235 1.250	12/05/2028 15/12/2026	75,400 1,654,500	8,492 (152,064)	0.01 (0.22)
Pay Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	15,560	2,232	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	635,270	(61,879)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.250 1.280	16/06/2051	1,456,600	337,622	0.48
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.306	24/03/2028 02/11/2051	423,400 48,000	(40,647) 16,537	(0.06) 0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.317	16/12/2050	33,800	(13,120)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	109,100	8,952	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.360 1.360	15/02/2027 20/07/2031	387,430 91,400	30,934 15,025	0.04 0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	61,300	10,037	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.380 1.405	04/01/2027	212,800 154,300	(17,028)	(0.02)
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.405	07/09/2031 20/01/2027	71,900	24,763 (5,623)	0.03 (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.420	24/02/2027	269,100	20,797	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	146,000	(11,262)	(0.02)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.443 1.450	18/01/2027 17/02/2027	157,300 361,600	(12,051) 27,764	(0.02) 0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	137,000	21,980	0.03
Pay	1-Day USD-SOFR Compounded-OIS	1.485	13/01/2051	78,100	(29,089)	(0.04)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.500 1.500	15/12/2028 12/01/2029	473,684 85,443	(59,621) 9,467	(0.08) 0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	89,100	(13,779)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	43,100	(4,622)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.535 1.535	15/10/2031 22/10/2031	88,600 59,100	(13,462) (8,921)	(0.02) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.545	26/10/2031	58,900	(8,843)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	485,100	(34,929)	(0.05)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.570 1.570	11/01/2027 12/01/2027	121,400 76,200	(8,888) (5,580)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.573	28/02/2027	96,300	(8,969)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	150,400	(10,500)	(0.02)
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.595 1.600	13/01/2051 16/01/2026	82,600 943,900	(29,048) 31,553	(0.04) 0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.600	15/02/2027	1,549,700	(106, 180)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.618	09/02/2029	27,100	(3,211)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.620 1.630	18/04/2027 20/01/2029	153,700 60,000	(13,441) (6,096)	(0.02) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	72,000	(7,253)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.650	24/02/2027	897,000	(59,317)	(0.08)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.650 1.655	08/02/2032 24/01/2032	91,900 72,000	(14,329) (10,482)	(0.02) (0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	06/03/2024	344,400	(1,672)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	1,446,200	(93,731)	(0.13)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.700 1.730	12/01/2029 24/02/2032	310,700 86,300	(30,113) (12,845)	(0.04) (0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.735	12/01/2032	57,800	(8,126)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	190,144	9,438	0.01
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.750 1.750	15/06/2032 15/06/2032	209,290 96,400	11,637 (7,798)	0.01 0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	30,400	(4,382)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.770	14/02/2032	81,500	(11,930)	(0.02)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.783 1.785	22/04/2027 12/08/2051	114,300 76,100	(9,211) 25,811	(0.01) 0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.788	03/05/2027	114,800	(9,177)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.815	24/01/2052	14,400	(4,543)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.817 1.867	05/04/2032 26/01/2052	318,600 14,400	(44,207) (4,392)	(0.06) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.872	06/04/2032	160,000	(21,467)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	159,500	(12,453)	(0.02)
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.945 1.988	23/06/2051 09/02/2032	127,800 22,000	38,797 2,586	0.05 0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	193,480	(2,353)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	910,590	(9,116)	(0.01)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.000 2.000	18/02/2032 21/12/2032	133,700 1,477,810	(15,287) (4,515)	(0.02) (0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	324,000	14,044	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.008	09/02/2032	36,700	4,302	0.01
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.185 2.300	21/04/2029 17/01/2026	96,000 678,900	(8,013) 22,155	(0.01) 0.03
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	1,204,900	27,206	0.04
Pay	1-Day USD-SOFR Compounded-OIS	2.370	21/06/2027	159,400	(8,651)	(0.01)
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.385 2.430	08/06/2032 30/09/2027	26,800 230,020	2,276 11,426	0.00 0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	2,408,100	56,184	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	221,690	10,768	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	90,600	7,325	0.01

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	2.468%	27/07/2028	\$ 79,800	\$ (2,755)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.537	24/07/2053	20,300	(1,719)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.550	21/07/2053	20,300	(1,688)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.605	28/06/2027	158,600	(6,995)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.675 2.680	24/07/2028	81,100	(2,090)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.690	11/07/2032 11/07/2032	27,300 27,300	(1,551) (1,525)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.700	21/07/2028	79,700	(1,971)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.765	27/07/2024	377,400	(7,176)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	77,400	(1,127)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	137,400	(4,252)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.880	30/09/2027	657,200	(16,659)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.900	04/10/2027	633,400	(15,537)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	78,600	(1,067)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.920 2.955	17/10/2024 04/10/2027	96,700 141,800	(1,448) (3,226)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	77,700	(1,043)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	82,900	(1,149)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	2,179,420	57,883	0.08
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	710,885	24,844	0.03
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	77,900	(1,047)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	21/07/2024	377,000	(6,206)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	69,900	(1,595)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.050 3.050	08/09/2029 06/09/2032	69,900 104,600	(1,706) (3,159)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	376,700	(6,102)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	29,400	(1,603)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	77,800	(894)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	70,000	(1,506)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	77,500	(903)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	77,500	(871)	0.00
Pay .	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	77,500	(845)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	2,045,860	49,091	0.07
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.300 3.340	06/03/2033 23/02/2030	54,100 86,000	(1,397) (1,824)	0.00 0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	28,200	398	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	52,300	(990)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	40,100	260	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	49,800	(829)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	53,700	(860)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.420	24/05/2033	88,200	(1,017)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	53,900	(794)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430 3.450	27/02/2033	53,600 109,100	(762)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.470	07/03/2033 22/02/2030	102,500	(1,381) (1,324)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2026	195,110	3,168	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	175,800	(960)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	4,138,645	(51,623)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	22/05/2033	5,163,180	(4,422)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2033	117,200	(326)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	290,730	8,838	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	37,900	(374)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.610 3.650	12/12/2032 22/11/2024	56,700 155,600	(308) (1,423)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	158,300	(1,427)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	60,400	576	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	26,000	(362)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	3,050,720	(2,843)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	30,800	553	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	33,100	626	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	155,600	(1,255)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	159,200	(1,238) (260)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	13/12/2027 20/12/2028	141,600 1,360,714	(19,425)	0.00 (0.03)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	1,477,600	(593)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	57,200	1,057	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	26,000	(511)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.760	23/08/2033	97,900	2,133	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	104,800	(180)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	22/08/2030	24,500	393	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	30/08/2033	49,300	1,253	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	26,000 15,600	(642) 1 536	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.830 3.842	12/10/2053 26/12/2033	15,600 26,000	1,536 (700)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	52,000	(1,460)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.870	17/10/2053	15,700	1,661	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	15,700	1,690	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	49,400	1,664	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	146,600	5,669	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	51,500	(1,841)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	103,700	4,811	0.01
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	51,700	(2,178)	0.00

Pay/ Receive					Unrealised	
Floating	Florida Bata to day	Fixed	Maturity	Notional	Appreciation/	% of
Rate	1-Day USD-SOFR Compounded-OIS	4.040%	20/06/2024	### Amount \$ 364,200	(Depreciation) \$ (2,825)	Net Assets 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	4.060	20/06/2024	1,457,000	(11,009)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	4.140	22/06/2024	607,100	(4,077)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	49,900	2,866	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.165 4.170	27/09/2033 03/10/2033	115,400 81,600	6,707 4,783	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	50,000	2,955	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	39,900	2,449	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.220 4.230	20/10/2033 23/10/2033	50,300 25,100	3,180 1,614	0.00 0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	208,940	(1,080)	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	239,020	(1,564)	0.00
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.250 4.255	22/11/2033 23/10/2033	51,700 25,100	(3,068) 1,668	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	4.393	25/10/2033	23,100	1,834	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	26,400	2,181	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450 4.450	31/10/2033 01/11/2033	29,800 51,700	2,485 4,343	0.00 0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.500	22/05/2025	11,396,340	(23,425)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	4.900	06/06/2025	6,663,690	13,983	0.02
Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	22,102,670	(23,332)	(0.03)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Year BRL-CDI	5.400 9.874	06/06/2024 02/01/2026	12,921,420 BRL 453,700	13,805 (365)	0.02 0.00
Pay	1-Year BRL-CDI	9.899	02/01/2026	229,400	(163)	0.00
Pay	1-Year BRL-CDI	9.939	02/01/2026	366,700	(189)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.998 10.037	04/01/2027 04/01/2027	669,600 163,900	(31) 27	0.00 0.00
Pay	1-Year BRL-CDI	10.041	04/01/2027	696,800	90	0.00
Pay	1-Year BRL-CDI	10.052	02/01/2026	857,800	(125)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.085 10.090	02/01/2026 04/01/2027	851,400 1,313,900	(36) 436	0.00 0.00
Pay	1-Year BRL-CDI	10.105	02/01/2026	843,500	(9)	0.00
Pay	1-Year BRL-CDI	10.138	04/01/2027	326,900	179	0.00
Pay	1-Year BRL-CDI	11.157 11.177	02/01/2025	26,500 17,600	(109) (71)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.177	02/01/2025 04/01/2027	32,000	64	0.00 0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	16,100	35	0.00
Pay	1-Year BRL-CDI	11.290	04/01/2027	16,200	37	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.367 11.731	02/01/2025 04/01/2027	21,800 8,300	(68) 43	0.00 0.00
Pay	1-Year BRL-CDI	11.746	04/01/2027	35,900	191	0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	85,800	545	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.018 12.098	02/01/2025 02/01/2025	59,500 98,900	(2) 33	0.00 0.00
Pay	1-Year BRL-CDI	12.158	02/01/2025	49,800	31	0.00
Pay	1-Year BRL-CDI	12.163	02/01/2025	48,800	31	0.00
Pay Receive	1-Year BRL-CDI 3-Month CAD-Bank Bill	12.178 1.000	02/01/2025 16/06/2047	99,600 CAD 2,600	71 625	0.00 0.00
Receive	3-Month CAD-Bank Bill	1.300	16/06/2047	2,500	571	0.00
Pay	3-Month CAD-Bank Bill	3.400	20/06/2029	6,300	(576)	0.00
Pay Pay	3-Month CAD-CAONREPO Compounded-OIS 3-Month ZAR-JIBAR	3.750 8.360	20/12/2025 07/08/2028	1,042,300 ZAR 550,900	15,716 481	0.02 0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	275,800	254	0.00
Pay	3-Month ZAR-JIBAR	8.400	07/08/2028	550,900	529	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410 8.410	31/07/2028 04/08/2028	252,300 664,400	250 655	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.410	07/08/2028	162,900	160	0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	201,400	202	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.415 8.420	04/08/2028 31/07/2028	275,800 753,500	275 763	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	281,900	285	0.00
Pay	3-Month ZAR-JIBAR	8.426	01/08/2028	304,400	311	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.428 8.460	31/07/2028 01/08/2028	501,600 513,900	516 563	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	520,900	571	0.00
Pay	3-Month ZAR-JIBAR	8.464	02/08/2028	522,200	577	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.543 8.550	04/08/2028 03/08/2028	280,700 554,000	358 716	0.00 0.00
Pay	6-Month AUD-BBR-BBSW	2.750	17/06/2026	AUD 72,880	(1,217)	0.00
Pay	6-Month AUD-BBR-BBSW	3.000	21/03/2027	1,179,040	(42,514)	(0.06)
Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	3.250 3.500	17/12/2024 17/06/2025	197,200 361,600	(7,414) (18 501)	(0.01)
Pay Pay	6-Month AUD-BBR-BBSW	4.250	17/10/2025	361,600 97,200	(18,501) (8,276)	(0.03) (0.01)
Pay	6-Month AUD-BBR-BBSW	4.750	18/06/2024	124,400	(13,180)	(0.02)
Receive	6-Month EUR-EURIBOR	0.150	18/03/2030	€ 907,700 244,000	(20,954)	(0.03)
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.150 0.294	17/06/2030 30/06/2026	244,000 6,200	(8,980) 496	(0.01) 0.00
Receive	6-Month EUR-EURIBOR	0.329	30/12/2025	13,200	888	0.00
Receive	6-Month EUR-EURIBOR	0.363	30/06/2025	20,500	1,179	0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.395 0.425	30/12/2024 28/06/2024	10,800 24,600	453 651	0.00 0.00
Receive	6-Month EUR-EURIBOR	0.500	17/06/2050	126,900	55,316	0.08

Pay	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Pay 6-Month EUR-EURIBOR 0.0 Receive ⁶ 6-Month EUR-EURIBOR 1.1 Pay 6-Month EUR-EURIBOR 1.1 Receive ⁶ 6-Month EUR-EURIBOR 1.1 Receive 6-Month EUR-EURIBOR 2.2 Pay 6-Month EUR-EURIBOR 2.2 Receive 6-Month EUR-EURIBOR 3.3 Receive	Rate 0.650%	Date 12/04/2027	Amount € 331,900	(Depreciation) \$ (21.452)	Net Assets (0.03)
Refewel 6-Month EUR-EURIBOR 1.1 Pay 6-Month EUR-EURIBOR 1.1 Pay 6-Month EUR-EURIBOR 1.1 Receive 6-Month EUR-EURIBOR 1.2 Pay 6-Month EUR-EURIBOR 2.2 Receive 6-Month EUR-EURIBOR 3.3 Receive 6-Month EUR-EURIBOR 3.3 Receive 6-	0.030%	11/04/2027	113,000	\$ (21,452) (7,148)	(0.03)
Pay 6-Month EUR-EURIBOR 1.1 Pay 6-Month EUR-EURIBOR 1.1 Receive 6-Month EUR-EURIBOR 2.1 Pay 6-Month EUR-EURIBOR 2.1 Pay 6-Month EUR-EURIBOR 2.2 Receive 6-Month EUR-EURIBOR 3.3 Receive 6-Month EUR-EURIBOR 3.3 Receive <t< td=""><td>0.830</td><td>09/12/2052</td><td>1,064,900</td><td>62,014</td><td>0.09</td></t<>	0.830	09/12/2052	1,064,900	62,014	0.09
Pay 6-Month EUR-EURIBOR 1.1 Receive 6-Month EUR-EURIBOR 1.2 Pay 6-Month EUR-EURIBOR 2.1 Pay 6-Month EUR-EURIBOR 2.2 Receive 6-Month EUR-EURIBOR 3.3 Receive 6-Month EUR-EURIBOR 3.3 Receive 6-Month EUR-EURIBOR 3.2 Receive	1.000	13/05/2027	243,100	(12,070)	(0.02)
Receive 6-Month EUR-EURIBOR 2.1 Pay 6-Month EUR-EURIBOR 2.2 Pay-40 6-Month EUR-EURIBOR 2.2 Receivel-6-Month EUR-EURIBOR 2.2 Receive-6-Month EUR-EURIBOR 2.5 Receive-6-Month EUR-EURIBOR 2.5 Receive-6-Month EUR-EURIBOR 3.3 Receive-6-Month EUR-EURIBOR<	1.000	18/05/2027	116,300	(5,707)	(0.01)
Pay 6-Month EUR-EURIBOR 2. Pay(4) 6-Month EUR-EURIBOR 2. Receive(6) 6-Month EUR-EURIBOR 2. Receive(6) 6-Month EUR-EURIBOR 2. Receive 6-Month EUR-EURIBOR 3. Receive 6	1.750	21/09/2027	355,500	(12,248)	(0.02)
Pay 6-Month EUR-EURIBOR 2. Receivel 6-Month EUR-EURIBOR 2. Receive 6-Month EUR-EURIBOR 3. Receive 6-Mon	2.000	17/09/2024	149,000	21,306	0.03
Pay 6-Month EUR-EURIBOR 2. Pay-0-1 6-Month EUR-EURIBOR 2. Receive-1 6-Month EUR-EURIBOR 2. Receive-1 6-Month EUR-EURIBOR 2. Receive-2 6-Month EUR-EURIBOR 2. Receive-3 6-Month EUR-EURIBOR 2. Receive-4 6-Month EUR-EURIBOR 2. Receive-6 6-Month EUR-EURIBOR 2. Receive-6 6-Month EUR-EURIBOR 2. Receive-6 6-Month EUR-EURIBOR 2. Receive-6 6-Month EUR-EURIBOR 3.	2.000 2.100	21/09/2032 11/04/2024	170,580 197,900	(12,647) 509	(0.02) 0.00
Pay 6-Month EUR-EURIBOR 2. Receivel 6-Month EUR-EURIBOR 2. Receivel 6-Month EUR-EURIBOR 2. Receive 6-Month EUR-EURIBOR 3. Receive	2.100	13/04/2024	407,800	1,153	0.00
Pay 6-Month EUR-EURIBOR 2. Pay 6-Month EUR-EURIBOR 2. Pay 6-Month EUR-EURIBOR 2. Pay 6-Month EUR-EURIBOR 2. Pay(-6) 6-Month EUR-EURIBOR 2. Receive(-6) 6-Month EUR-EURIBOR 2. Receive 6-Month EUR-EURIBOR 3. Pay	2.100	17/05/2024	183,200	549	0.00
Pay 6-Month EUR-EURIBOR 2. Pay 6-Month EUR-EURIBOR 2. Pay/a 6-Month EUR-EURIBOR 2. Pay/a 6-Month EUR-EURIBOR 2. Receive/a 6-Month EUR-EURIBOR 2. Receive 6-Month EUR-EURIBOR 3. Pay	2.250	26/04/2024	200,100	1,099	0.00
Pay 6-Month EUR-EURIBOR 2.1 Receive(*) 6-Month EUR-EURIBOR 2.2 Receive(*) 6-Month EUR-EURIBOR 2.2 Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3.	2.250	28/04/2024	184,600	853	0.00
Pay(**)	2.250	03/05/2024	184,500	849	0.00
Receive 6-Month EUR-EURIBOR Ray 6-Month EUR-EURIBOR Ray 6-Month EUR-EURIBOR Ray <td>2.547</td> <td>09/03/2033</td> <td>127,800</td> <td>4,862</td> <td>0.01</td>	2.547	09/03/2033	127,800	4,862	0.01
Receive 6-Month EUR-EURIBOR 2.1 Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 3.1 Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay	2.750	20/03/2054	300	34	0.00
Receive 6-Month EUR-EURIBOR Ray 8-Day MXN-TIIE Pay 8-Day MXN-	2.760	03/01/2029	40,900	(610)	0.00
Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 3.6 Receive 6-Month EUR-EURIBOR 3.7 Receive 6-Month EUR-EURIBOR 3.8 Receive 6-Month EUR-EURIBOR 3.8 Receive 6-Month EUR-EURIBOR 3.8 Receive 6-Month EUR-EURIBOR 3.8 Pay 6-Month EUR-EURIBOR 3.8 Pay 6-Month EUR-EURIBOR 3.7 Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay <	2.880 2.890	19/12/2028 22/12/2033	58,400 46,700	(1,185) (1,589)	0.00 0.00
Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 3.1 Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 2-Month EUR-EURIBOR 3. Pay 2-Month EUR-EURIBOR 3. Pay 2-Month EUR-EURIBOR 3. Pay 2-Month EUR-EURIBOR 3. Pay <t< td=""><td>2.890</td><td>29/12/2033</td><td>29,300</td><td>(1,076)</td><td>0.00</td></t<>	2.890	29/12/2033	29,300	(1,076)	0.00
Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 3.1 Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE	2.920	13/12/2028	70,700	(1,544)	0.00
Receive 6-Month EUR-EURIBOR 2.5 Receive 6-Month EUR-EURIBOR 3.5 Receive 6-Month EUR-EURIBOR 3.6 Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE <t< td=""><td>2.950</td><td>29/12/2028</td><td>35,200</td><td>(866)</td><td>0.00</td></t<>	2.950	29/12/2028	35,200	(866)	0.00
Receive 6-Month EUR-EURIBOR 3.1 Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 2-Month EUR-EURIBOR 3. Pay 2-Day MXN-TIIE 7. Pay 2-Day MXN-TIIE 7. Pay 2-Day MXN-TIIE 7.<	2.970	15/12/2033	47,100	(1,951)	0.00
Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8.	2.990	08/12/2033	41,100	(1,772)	0.00
Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay4*0 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8.	3.063	06/12/2033	29,400	(1,476)	0.00
Receive 6-Month EUR-EURIBOR 3. Payl ⁴⁾ 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. P	3.128	04/12/2033	23,500	(1,312)	0.00
Pay ⁽⁴⁾ 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. P	3.148	20/11/2033	37,500	(2,144)	0.00
Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Pay 28-Da	3.179 3.250	29/11/2028 20/03/2029	29,400 439,600	(997) (269)	0.00 0.00
Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Pay 28-Da	3.250	06/11/2033	38,300	(2,530)	0.00
Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 8. Pay 28-Da	3.255	22/11/2028	29,400	(1,104)	0.00
Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE </td <td>3.270</td> <td>08/11/2028</td> <td>62,400</td> <td>(2,331)</td> <td>0.00</td>	3.270	08/11/2028	62,400	(2,331)	0.00
Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Receive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE	3.270	21/08/2033	35,300	2,640	0.00
Réceive 6-Month EUR-EURIBOR 3. Pay 6-Month EUR-EURIBOR 3. Pay 2-Month EUR-EURIBOR 3. Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE	3.280	22/11/2033	17,800	(1,246)	0.00
Pay 6-Month EUR-EURIBOR 3.5 Pay 6-Month EUR-EURIBOR 3.6 Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8.	3.300	03/10/2033	105,000	8,207	0.01
Pay 6-Month EUR-EURIBOR 3.4 Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8.<	3.305	27/11/2033	36,600	(2,653)	0.00
Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8.	3.370	09/10/2028	62,900	2,873	0.00
Pay 28-Daý MXN-TIIE 7. Receive 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. </td <td>3.450</td> <td>20/10/2028</td> <td>61,700</td> <td>3,069</td> <td>0.00</td>	3.450	20/10/2028	61,700	3,069	0.00
Receive 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 7. Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. </td <td>7.165 7.360</td> <td>06/09/2032 21/08/2037</td> <td>MXN 266,600 285,500</td> <td>(1,282) (1,047)</td> <td>0.00 0.00</td>	7.165 7.360	06/09/2032 21/08/2037	MXN 266,600 285,500	(1,282) (1,047)	0.00 0.00
Pay 28-Day MXN-TIIE 7.4 Pay 28-Day MXN-TIIE 7.4 Pay 28-Day MXN-TIIE 7.4 Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8	7.380	14/08/2037	111,200	164	0.00
Pay 28-Day MXN-TIIE 7.4 Pay 28-Day MXN-TIIE 7.4 Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE	7.480	18/06/2037	337,300	(1,656)	0.00
Pay 28-Day MXN-TIIE 7.4 Pay 28-Day MXN-TIIE 7.4 Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE <td>7.495</td> <td>14/01/2032</td> <td>2,373,500</td> <td>(7,852)</td> <td>(0.01)</td>	7.495	14/01/2032	2,373,500	(7,852)	(0.01)
Réceive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MX	7.498	15/01/2032	5,192,600	(17,104)	(0.02)
Pay 28-Daý MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Day MX	7.498	19/06/2037	810,000	(3,930)	(0.01)
Pay 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive 28-Da	8.103	04/01/2038	3,750,800	4,149	0.01
Pay 28-Day MXN-TIIE 8.5 Receive 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.7 Recei	8.280	28/11/2036	690,000	(4,279)	(0.01)
Receive 28-Day MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive <	8.300 8.310	16/06/2028 28/11/2036	665,100 1,066,400	(221) (6,745)	0.00 (0.01)
Pay 28-Day MXN-TIIE 8.4 Pay 28-Day MXN-TIIE 8.5 Pay 28-Day MXN-TIIE 8.5 Pay 28-Day MXN-TIIE 8.5 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.7 Pay 28-Day MXN-TIIE 8.7 Pay 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.7 R	8.410	31/03/2027	1,182,800	1,240	0.00
Paý 28-Daý MXN-TIIE 8. Pay 28-Day MXN-TIIE 8. Receive	8.444	25/07/2028	1,502,400	(688)	0.00
Pay 28-Day MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.2 Receive 28-Day MXN-TIIE 8.3	8.471	26/07/2028	757,500	(296)	0.00
Pay 28-Day MXN-TIIE 8.5 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.7 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.7 <t< td=""><td>8.512</td><td>24/07/2028</td><td>1,136,300</td><td>(354)</td><td>0.00</td></t<>	8.512	24/07/2028	1,136,300	(354)	0.00
Paý 28-Daý MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.7 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.7 Pay UKRPI 4.0 Pay	8.550	27/07/2028	383,300	(80)	0.00
Paý 28-Daý MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.7 Pay UKRPI 4.0 Pay UKRPI	8.556	27/07/2028	2,280,700	(443)	0.00
Pay 28-Day MXN-TIIE 8.1 Pay 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.1 Pay 28-Day MXN-TIIE 8.1 Pay 28-Day MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.7 Pay UKRPI 4.1 Pay UKRPI	8.600 8.620	31/07/2028 28/07/2028	610,800 361,800	(42)	0.00 0.00
Pay 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.7 Pay UKRPI 4.0 Pay UKRPI 4.0 <td>8.636</td> <td>28/07/2028</td> <td>722,200</td> <td>(16) (6)</td> <td>0.00</td>	8.636	28/07/2028	722,200	(16) (6)	0.00
Paý 28-Daý MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.7 Pay UKRPI 4.7	8.640	28/07/2028	144,800	(6)	0.00
Réceive 28-Day MXN-TIIE 8.6 Pay 28-Day MXN-TIIE 8.6 Receive 28-Day MXN-TIIE 8.7 Pay UKRPI 4.0 <	8.650	28/07/2028	365,300	8	0.00
Pay 28-Daý MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Pay UKRPI 4.	8.660	04/04/2024	2,723,700	1,409	0.00
Réceive 28-Daý MXN-TIIE 8.1 Receive 28-Day MXN-TIIE 8.5 Receive 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.7 Receive 28-Day MXN-TIIE 8.7 Pay UKRPI 4.1 Pay	8.660	28/07/2028	361,100	16	0.00
Receive 28-Daý MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Pay UKRPI 4.	8.675	03/04/2024	9,876,200	5,089	0.01
Receive 28-Daý MXN-TIIE 8. Receive 28-Day MXN-TIIE 8. Pay UKRPI 4.	8.701	31/03/2032	905,900	(770)	0.00
Receive 28-Daý MXN-TIIE 8.3 Pay UKRPI 4.4 Pay UKRPI 4.5 Pay UKRPI 4.7	8.730	06/04/2027	787,600	369	0.00
Pay UKRPI 4.	8.732	30/03/2032	394,000	(376)	0.00
Paý UKRPI 4. Pay UKRPI 4. Pay UKRPI 4. Pay UKRPI 4.	8.750 4.000	05/04/2024	1,956,500 £ 53,800	978 (8,082)	0.00 (0.01)
Paý UKRPI 4. Pay UKRPI 4. Pay UKRPI 4.	4.000	15/09/2031 15/10/2031	£ 53,800 69,900	(8,082) (9,977)	(0.01)
Pay UKRPI 4.1 Pay UKRPI 4.	4.020	15/09/2031	49,800	(7,339)	(0.01)
Pay UKRPI 4.	4.066	15/09/2031	96,800	(12,525)	(0.02)
	4.140	15/10/2031	135,400	(17,102)	(0.02)
	4.250	15/11/2031	135,600	(13,360)	(0.02)
	4.400	15/10/2031	60,700	(6,089)	(0.01)
				\$ 912,928	1.30
Total Centrally Cleared Financial Derivative Instruments				\$ 1,186,305	1.68

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

Schedule of Investments Income Fund (cont.)

- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASE	OPTIONS									
INTEREST RA	TE SWAPTIONS									
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	(Cost	Fair Value	% of Net Assets
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.243%	05/08/2024	291,100	\$	3,930	\$ 564	0.00
	Put - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.243	05/08/2024	291,100		3,930	7,138	0.01
GLM	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.110	26/07/2032	59,200		9,590	5,940	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.110	26/07/2032	85,900		13,916	19,128	0.03
MYC	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.620	22/07/2024	869,400		6,520	765	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.620	22/07/2024	869,400		6,520	10,931	0.01
	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.590	19/07/2024	616,200		8,473	1,606	0.00
	Put - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.590	19/07/2024	616,200		8,473	11,910	0.02
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.170	19/07/2032	68,100		10,801	6,977	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.170	19/07/2032	76,800		12,180	16,615	0.02
	Call - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.400	20/07/2027	68,100		8,986	4,442	0.01
	Put - OTC 30-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.400	20/07/2027	76,800		10,134	14,701	0.02
							\$ 1	03,453	\$ 100,717	0.14

WRITTEN OPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
ВОА	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	15,900		\$ (63)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	15,900	(66)	(32)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	26,500	(122)	(197)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	54,100	(243)	(679)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	26,500	(122)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	54,100	(243)	(14)	0.00
BK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	41,500	(326)	(11)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	41,500	(326)	(664)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	53,200	(218)	(169)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	53,200	(218)	(155)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	22,900	(90)	(68)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	35,700	(132)	(403)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	22,900	(90)	(68)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	35,700	(132)	(1)	0.00
SLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	249,100	(1,954)	(68)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	249,100	(1,954)	(3,972)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	80,600	(608)	(25)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	80,600	(608)	(1,247)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	53,000	(215)	(151)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	26,700	(111)	(104)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	51,700	(220)	(174)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	53,500	(274)	(564)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	53,500	(267)	(683)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	52,100	(237)	(843)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	53,000	(215)	(171)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	26,700	(111)	(55)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	51,700	(220)	(72)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	53,500	(274)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	53,500	(267)	0	0.00
iST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	59,100	(135)	(206)	0.00
D1.4	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	59,100	(135)	(2)	0.00
PM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	26,100	(113)	(82)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	26,500	(109)	(71)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	26,700	(132)	(139)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	25,500	(117)	(402)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	26,100	(113)	(133)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655	22/01/2024	26,500	(109)	(90)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	26,700	(132)	(46)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	25,500	(117)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	35,600	(141)	(275)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	46,900	(170)	(740)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	35,600	(141)	(22)	0.00
AVC	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	46,900	(170)	(201)	0.00
ЛҮС	Call - OTC 10-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Receive	3.455 3.475	08/01/2024 08/01/2024	53,200 26,500	(258) (125)	(301) (173)	0.00

			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount(1)	Premium	Value	Net Assets
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600%	12/01/2024	25,500	\$ (117)	\$ (402)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	52,900	(249)	(949)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	53,200	(258)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	26,500	(125)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	25,500	(117)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	52,900	(249)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	35,500	(150)	(93)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	35,500	(150)	(64)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	26,700	(130)	(135)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	26,700	(130)	(48)	0.00
							\$ (13,821)	\$ (15,040)	(0.02)

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
FAR	Call - OTC 2-Year Interest Rate Cap ⁽²⁾	2-Year USD-LIBOR	0.022%	08/08/2026	291,100	\$ (5,021)	\$ (8,079)	(0.01)
	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2-Year USD-LIBOR	0.022	08/08/2026	291,100	(5,021)	(1,554)	0.00
MYC	Call - OTC 1-Year Interest Rate Cap ⁽²⁾	1-Year USD-LIBOR	0.026	23/07/2025	869,400	(7,615)	(11,830)	(0.02)
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.026	23/07/2025	869,400	(7,615)	(1,751)	0.00
	Put - OTC 1-Year Interest Rate Floor	1-Year USD-LIBOR	0.030	24/07/2024	1,738,800	(6,941)	(70)	0.00
	Call - OTC 2-Year Interest Rate Cap ⁽²⁾	2-Year USD-LIBOR	0.026	23/07/2026	616,200	(10,898)	(14,505)	(0.02)
	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2-Year USD-LIBOR	0.026	23/07/2026	616,200	(10,897)	(4,104)	(0.01)
						\$ (54.008)	\$ (41.893)	(0.06)

OPTIONS ON	SECURITIES						
Carretamante	Description	Exercise Price	Expiration	Notional	Duamium	Fair Value	% of Net Assets
Counterparty	Description	Price	Date	Amount ⁽¹⁾	Premium	value	Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	57,000	\$ (223) \$ (645)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	44,500	(177) (360)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	99.227	06/02/2024	28,500	(156) (18)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.227	06/02/2024	28,500	(107) (206)	0.00
MSC	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.406	09/01/2024	29,500	(134	(210)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	56,500	(311) (252)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	56,500	(293) (307)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	47,500	(219	(316)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	27,000	(70) (19)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.813	06/02/2024	45,500	(121	(86)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	100.813	06/02/2024	45,500	(76	(81)	0.00
					\$ (1,887) \$ (2,500)	0.00

 $^{\,^{(1)}\,\,}$ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - BUY PROTECTION(1)

Counterparty	Reference Entity	Fixed Deal (Pay) Rate	Maturity Date		lotional mount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	HSBC Holdings PLC	(1.000)%	20/06/2024	€	1,300	\$ 22	\$ (28)	\$ (6)	0.00
	UBS AG	(1.000)	20/06/2024	\$	19,300	1,254	(1,312)	(58)	0.00
BPS	UBS AG	(1.000)	20/06/2024		7,000	458	(479)	(21)	0.00
						\$ 1,734	\$ (1,819)	\$ (85)	0.00

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(2)

							Uni	realised			
		Fixed Deal	Maturity	Notional	Pro	emiums	Appı	reciation/		Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	 Amount ⁽³⁾	Paid/	(Received)	(Depreciation)		Depreciation) Value		Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 5,500	\$	(241)	\$	206	\$	(35)	0.00
	Turkey Government International Bond	1.000	20/06/2024	10,800		(998)		1,039		41	0.00
	Turkey Government International Bond	1.000	20/12/2024	23,000		(2,501)		2,600		99	0.00
BPS	Colombia Government International Bond	1.000	20/06/2027	14,700		(705)		715		10	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,900		(259)		244		(15)	0.00
	Turkey Government International Bond	1.000	20/12/2024	4,000		(287)		304		17	0.00
	Turkey Government International Bond	1.000	20/06/2025	1,300		(223)		220		(3)	0.00
BRC	Turkey Government International Bond	1.000	20/06/2024	7,070		(658)		685		27	0.00
	Turkey Government International Bond	1.000	20/12/2024	84,600		(11,485)		11,848		363	0.00
BYL	Turkey Government International Bond	1.000	20/12/2024	15,260		(1,322)		1,388		66	0.00
CBK	Brazil Government International Bond	1.000	20/12/2024	168,400		(2,908)		4,129		1,221	0.00
	Colombia Government International Bond	1.000	20/06/2024	10,000		(102)		146		44	0.00
	Colombia Government International Bond	1.000	20/12/2024	29,600		116		118		234	0.00
	Colombia Government International Bond	1.000	20/12/2026	42,900		(1,989)		2,280		291	0.00
	Colombia Government International Bond	1.000	20/06/2027	10,600		(381)		388		7	0.00
	Mexico Government International Bond	1.000	20/06/2024	52,400		(847)		1,086		239	0.00
	Mexico Government International Bond	1.000	20/06/2026	31,000		(203)		679		476	0.00
	Turkey Government International Bond	1.000	20/06/2024	12,600		(1,154)		1,202		48	0.00

⁽²⁾ The underlying instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

		Fixed Deal	Maturity	Notional	Premiums	Unrealised Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽³⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
	Turkey Government International Bond	1.000%	20/12/2024	4,700	\$ (490)	\$ 510	\$ 20	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	176,800	(2,751)	4,034	1,283	0.01
	Colombia Government International Bond	1.000	20/06/2027	17,600	(687)	699	12	0.00
	Colombia Government International Bond	1.000	20/12/2027	8,200	(731)	688	(43)	0.00
	Equinix, Inc.	5.000	20/06/2027	9,000	1,258	(196)	1,062	0.00
	Indonesia Government International Bond	1.000	20/12/2028	20,200	0	273	273	0.00
	Mexico Government International Bond	1.000	20/12/2024	60,300	(502)	1,013	511	0.00
	Mexico Government International Bond	1.000	20/12/2027	2,400	(101)	132	31	0.00
	Mexico Government International Bond	1.000	20/12/2028	9,800	(103)	158	55	0.00
	South Africa Government International Bond	1.000	20/12/2025	10,200	(565)	605	40	0.00
	South Africa Government International Bond	1.000	20/12/2026	4,800	(215)	185	(30)	0.00
	Turkey Government International Bond	1.000	20/06/2024	37,500	(3,786)	3,929	143	0.00
IIIIC	Turkey Government International Bond	1.000	20/12/2024	58,600	(6,583)	6,835	252	0.00
HUS	Brazil Government International Bond	1.000	20/06/2024	51,700	(1,513)	1,726	213	0.00
IDM	Colombia Government International Bond	1.000	20/06/2024	32,400	(93)	237 116	144	0.00
JPM	Colombia Government International Bond	1.000 1.000	20/12/2026 20/06/2027	2,200	(101) (135)	137	15 2	0.00 0.00
	Colombia Government International Bond Mexico Government International Bond	1.000	20/06/2027	3,500	(259)	769	510	0.00
MBC		1.000	20/06/2026	33,200	(676)	769 703	27	0.00
MYC	Turkey Government International Bond Colombia Government International Bond	1.000	20/12/2024	6,200 21,700	(781)	703 796	15	0.00
IVITC	Colombia Government International Bond	1.000	20/00/2027	24,900	(2,220)	2,088	(132)	0.00
	Mexico Government International Bond	1.000	20/12/2027	47,400	(418)	2,088 819	401	0.00
	Mexico Government International Bond	1.000	20/12/2025	5,300	(73)	150	77	0.00
	Mexico Government International Bond	1.000	20/06/2026	56,100	(326)	1,187	861	0.00
	Mexico Government International Bond	1.000	20/12/2026	44,400	68	648	716	0.00
	Mexico Government International Bond	1.000	20/06/2027	40,600	(137)	727	590	0.00
	Mexico Government International Bond	1.000	20/06/2028	17,300	(335)	495	160	0.00
	Mexico Government International Bond	1.000	20/12/2028	74,600	(787)	1,204	417	0.00
	South Africa Government International Bond	1.000	20/12/2026	124,200	(5,441)	4,658	(783)	0.00
	Turkey Government International Bond	1.000	20/06/2024	17,500	(1,945)	2,012	67	0.00
	Turkey Government International Bond	1.000	20/12/2024	4,600	(518)	538	20	0.00
					\$ (57,093)	\$ 67,152	\$ 10,059	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(2)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	ABX.HE.AA.6-1 Index	0.320%	25/07/2045	\$ 661	\$ (228)	\$ 178	\$ (50)	0.00
	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	30,130	(7,681)	6,490	(1,191)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	83	0	0	0	0.00
BRC	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	2,370	(602)	508	(94)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	100,000	(1,840)	1,169	(671)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	570	(19)	19	0	0.00
	PRIMEX.ARM.2-AAA Index	4.580	25/12/2037	194	8	(5)	3	0.00
CBK	CDX.HY-33 5-Year Index 35-100%	5.000	20/12/2024	57,942	9,647	(6,821)	2,826	0.00
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	233,645	(4,705)	4,686	(19)	0.00
FBF	CMBX.NA.AAA.11 Index	0.500	18/11/2054	512,161	(3,542)	2,673	(869)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	162,200	(1,133)	503	(630)	0.00
GST	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	778	(187)	156	(31)	0.00
	CMBX.NA.AAA.10 Index	0.500	17/11/2059	1,176,350	(15, 149)	15,051	(98)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	912,039	2,357	(3,905)	(1,548)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	86,300	(1,494)	915	(579)	0.00
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	473,700	(13,688)	7,075	(6,613)	(0.01)
JPS	CMBX.NA.AAA.10 Index	0.500	17/11/2059	171,400	(2,957)	2,943	(14)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	171,700	(1,351)	1,060	(291)	0.00
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	45,500	(336)	159	(177)	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	66,700	(1,419)	1,413	(6)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	364,800	(3,092)	2,473	(619)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	923,900	(14,119)	10,530	(3,589)	(0.01)
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	379,100	507	(3,052)	(2,545)	(0.01)
	CMBX.NA.AAA.14 Index	0.500	16/12/2072	171,300	(4, 147)	2,476	(1,671)	0.00
	CMBX.NA.AAA.15 Index	0.500	18/11/2064	74,400	(631)	(408)	(1,039)	0.00
	CMBX.NA.AS.6 Index	1.000	11/05/2063	50	(2)	2	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	810,495	(7,907)	7,840	(67)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	152,400	(785)	526	(259)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	1,386,500	(13,794)	8,409	(5,385)	(0.01)
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	88,800	0	(596)	(596)	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	15,500	(445)	444	(1)	0.00
					\$ (88,734)	\$ 62,911	\$ (25,823)	(0.04)

⁽¹⁾ If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

TOTAL RET	URN SWAPS	ON INDICES								
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	Receive	iBoxx USD Liquid Investment Grade Index	N/A	5.066%	\$ 15,400	20/03/2024	\$ 5	\$ (33)	\$ (28)	0.00

FORWARD FOREIG	IN CURRENCY COM	ITRACTS					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 74,751	\$ 49,517	\$ 0	\$ (1,499)	\$ (1,499)	0.00
	03/2024	CNH 1,985,385	275,453	0	(4,971)	(4,971)	(0.01)
BOA	01/2024 01/2024	£ 96,968 NZD 786	123,151 479	0	(467) (19)	(467) (19)	0.00 0.00
	01/2024	\$ 8,567	f 6,774	69	(19)	69	0.00
	01/2024	6,428	MXN 109,352	0	Ö	0	0.00
	01/2024	38,096	ZAR 732,351	1,897	0	1,897	0.00
	03/2024	CNH 2,794,394 IDR 969.195.415	\$ 385,812	0	(8,880)	(8,880)	(0.01)
	03/2024 03/2024	\$ 29,195	61,645 IDR 451,932,631	112	(1,204) (1)	(1,204) 111	0.00 0.00
	03/2024	117,768	INR 9,854,502	245	0	245	0.00
DDC.	06/2024	KRW 53,331,055	\$ 40,994	0	(520)	(520)	0.00
BPS	01/2024 01/2024	BRL 772,230 CNH 4	158,614 1	18 0	(378) 0	(360) 0	0.00 0.00
	01/2024	€ 176,386	192,278	1	(2,612)	(2,611)	0.00
	01/2024	£ 364,111	461,830	5	(2,358)	(2,353)	0.00
	01/2024	HUF 6,880,530	19,593	0	(289)	(289)	0.00
	01/2024 01/2024	¥ 7,139,800 KRW 17,144,832	49,498 13,050	0	(1,178) (197)	(1,178) (197)	0.00 0.00
	01/2024	\$ 8,299	AUD 12,400	168	(4)	164	0.00
	01/2024	12,000	BRL 58,938	133	0	133	0.00
	01/2024 01/2024	3,830 33,121	CAD 5,174 € 30,035	94 95	0 (31)	94 64	0.00 0.00
	01/2024	25,271	€ 30,035 £ 19,882	75	(31)	75	0.00
	01/2024	135	HKD 1,057	0	Ö	0	0.00
	01/2024	12	HUF 4,166	0	0	0	0.00
	01/2024 01/2024	32,650 1,010,475	IDR 505,014,183 ¥ 148,247,278	119 41,736	0	119 41,736	0.00 0.06
	01/2024	1,010,473	* 146,247,276 KRW 228,954	41,730	(1)	(1)	0.00
	01/2024	28,227	MXN 495,000	872	0	872	0.00
	01/2024	127,809	ZAR 2,369,536	1,590	(20.870)	1,590	0.00
	02/2024 02/2024	TWD 18,064,770 \$ 161,272	\$ 566,155 BRL 801,455	0 3,450	(30,870) 0	(30,870) 3,450	(0.04) 0.00
	03/2024	CNH 1,856,000	\$ 257,894	1	(4,256)	(4,255)	(0.01)
	03/2024	IDR 9,738,717	619	0	(12)	(12)	0.00
	03/2024 03/2024	TWD 10,466,903 \$ 3,054	335,909 CNH 22,103	0 68	(10,913) 0	(10,913) 68	(0.02) 0.00
	03/2024	121,150	IDR 1,860,716,263	0	(490)	(490)	0.00
	03/2024	124,321	INR 10,398,052	210	(10)	200	0.00
	04/2024	70,860	BRL 347,640	118	(2.853)	118	0.00
BRC	06/2024 01/2024	KRW 219,711,705 HKD 19	\$ 168,179 2	1	(2,852) 0	(2,851) 0	(0.01) 0.00
DIC	01/2024	IDR 1,042,945	68	Ö	Ö	Ö	0.00
	01/2024	KRW 38,575,155	29,850	59	0	59	0.00
	01/2024 01/2024	\$ 1,428 1,033	AUD 2,171 CAD 1,378	54 12	0	54 12	0.00 0.00
	01/2024	1,080	CHF 942	40	0	40	0.00
	01/2024	2,037	£ 1,600	3	0	3	0.00
	01/2024 01/2024	1,595 112,118	MXN 28,268 TRY 3,362,941	67 266	0 (156)	67 110	0.00 0.00
	01/2024	28,637	TRY 3,362,941 ZAR 533,323	488	(136)	488	0.00
	02/2024	¥ 146,580,000	\$ 987,006	0	(60,797)	(60,797)	(0.09)
	02/2024	TRY 5,561	184	2	0	2	0.00
	02/2024 02/2024	TWD 6,133 \$ 80,820	194 TRY 2,464,183	0 164	(8) (291)	(8) (127)	0.00 0.00
	03/2024	HKD 67	\$ 9	0	0	0	0.00
	03/2024	¥ 116,369,000	825,041	0	(10,171)	(10,171)	(0.02)
	03/2024 03/2024	SGD 83 \$ 20,557	63 IDR 319,578,330	0 166	0	0 166	0.00 0.00
	03/2024	63,833	INR 5,314,736	0	(186)	(186)	0.00
	03/2024	5,839	SGD 7,751	58	0	58	0.00
	03/2024	130,950	TRY 4,116,588	35	(1,111)	(1,076)	0.00
	04/2024 04/2024	¥ 26,379,000 \$ 131,165	\$ 188,360 TRY 4,229,120	0	(1,404) (1,850)	(1,404) (1,850)	0.00 0.00
	06/2024	KRW 226,231,724	\$ 173,331	0	(2,773)	(2,773)	0.00
BSH	01/2024	\$ 793	MXN 14,614	66	0	66	0.00
CBK	01/2024 01/2024	BRL 112,008 CHF 886	\$ 23,004 1,017	0	(54) (36)	(54) (36)	0.00 0.00
	01/2024	COP 20,000,000	4,886	0	(247)	(247)	0.00
		.,,	,	•	` '	, ,	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	€ 17,076	\$ 18,525	\$ 0	\$ (343)	\$ (343)	0.00
	01/2024	£ 31,782	40,238	0	(279)	(279)	0.00
	01/2024 01/2024	HUF 1,005,951 IDR 442,799,031	2,870 28,767	0 34	(37) 0	(37) 34	0.00 0.00
	01/2024	MXN 3,996,271	226,820	0	(8,110)	(8,110)	(0.01)
	01/2024	TRY 336	11	0	0	0	0.00
	01/2024 01/2024	\$ 6,560 200,000	AUD 9,721 BRL 996,040	76 5,048	(2) 0	74 5,048	0.00 0.01
	01/2024	1,601	CAD 2,166	42	0	42	0.00
	01/2024	7,482	€ 6,760	_0	(13)	(13)	0.00
	01/2024 01/2024	7,321 779	£ 5,782 HKD 6,084	50 0	0	50 0	0.00 0.00
	01/2024	151,380	MXN 2,770,928	11,515	0	11,515	0.00
	01/2024	505	ZAR 9,490	13	0	13	0.00
	01/2024	ZAR 678,072	\$ 35,931	0	(1,099)	(1,099)	0.00
	03/2024 03/2024	IDR 4,228,779 ILS 125	273 34	0	(1) 0	(1) 0	0.00 0.00
	03/2024	PEN 167,562	44,491	Ő	(657)	(657)	0.00
	03/2024	\$ 409,145	BRL 2,025,225	5,262	0	5,262	0.01
	03/2024	28,767 5,739	IDR 442,912,662	0 7	(46) 0	(46) 7	0.00 0.00
	03/2024 04/2024	¥ 10,998,000	INR 479,767 \$ 78,521	0	(596)	(596)	0.00
	04/2024	\$ 23,004	BRL 113,142	96	0	96	0.00
	06/2024	KRW 1,464,722	\$ 1,132	0	(8)	(8)	0.00
DUB	06/2024 01/2024	\$ 87 CAD 354,335	KRW 114,136 \$ 267,019	1 0	0 (1,706)	(1,706)	0.00 0.00
ров	01/2024	CLP 2,002,766	2,266	0	(25)	(25)	0.00
	01/2024	KRW 21,964,930	16,900	0	(52)	(52)	0.00
	01/2024	\$ 68,405	MXN 1,199,589	2,116	0	2,116	0.00
	01/2024 03/2024	ZAR 20,518 CNH 1,663,633	\$ 1,077 230,874	0	(43) (4,104)	(43) (4,104)	0.00 (0.01)
	03/2024	IDR 1,204,850	77	Ő	(1)	(1)	0.00
	03/2024	SGD 2,461	1,859	0	(13)	(13)	0.00
	03/2024 03/2024	\$ 363,627 8,927	BRL 1,805,078 IDR 139,445,728	5,733 115	0	5,733 115	0.01 0.00
	06/2024	KRW 244,568,282	\$ 187,894	0	(2,484)	(2,484)	0.00
GLM	01/2024	CAD 3,180,530	2,341,091	0	(71,231)	(71,231)	(0.10)
	01/2024	CHF 3,917	4,470	0	(187)	(187)	0.00
	01/2024 01/2024	HKD 510 MXN 559,912	65 32,292	0	0 (624)	0 (624)	0.00 0.00
	01/2024	\$ 268,848	BRL 1,350,260	9,121	0	9,121	0.01
	01/2024	3,488	£ 2,738	2	0	2	0.00
	01/2024 01/2024	301,474 83,840	MXN 5,284,472 TRY 2,559,882	9,186 932	0	9,186 932	0.01 0.00
	01/2024	4,120	ZAR 77,076	89	Ő	89	0.00
	01/2024	ZAR 333,771	\$ 17,532	0	(691)	(691)	0.00
	02/2024 02/2024	BRL 5,573 TRY 2,748	1,150 90	5 0	0	5 0	0.00 0.00
	02/2024	\$ 396,473	BRL 2,006,591	15,940	0	15,940	0.02
	02/2024	22,703	TRY 692,389	0	(186)	(186)	0.00
	03/2024	CNH 864,771	\$ 119,854	0	(2,290)	(2,290)	0.00
	03/2024 03/2024	IDR 2,977,291 \$ 118,324	191 IDR 1,820,084,667	0	(2) (298)	(2) (298)	0.00 0.00
	03/2024	80,590	TRY 2,528,448	0	(908)	(908)	0.00
JPM	01/2024	BRL 1,643,926	\$ 337,272	0	(1,152)	(1,152)	0.00
	01/2024 01/2024	HUF 27,457,834 \$ 33,100	78,227 IDR 509,309,700	0	(1,118) (65)	(1,118) (65)	0.00 0.00
	01/2024	13,077	KRW 16,914,827	0	(7)	(7)	0.00
	01/2024	936	MXN 16,595	40	0	40	0.00
	01/2024	34,526	TRY 1,033,289	0	(35)	(35)	0.00
	02/2024 02/2024	TWD 4,741,086 \$ 15,640	\$ 148,016 TRY 477,384	0	(8,673) (86)	(8,673) (86)	(0.01) 0.00
	03/2024	IDR 2,932,250,576	\$ 189,140	0	(1,005)	(1,005)	0.00
	03/2024	SGD 7,660	5,777	0	(51)	(51)	0.00
	03/2024 03/2024	TWD 11,027,800 \$ 998,334	354,831 BRL 4,930,398	0 10 536	(10,576) 0	(10,576) 10,536	(0.02) 0.01
	03/2024	\$ 990,334 492	CNH 4,930,396	10,536 2	0	10,556	0.01
	03/2024	66,034	IDR 1,019,503,605	77	0	77	0.00
	03/2024	122,718	INR 10,259,438	144	0	144	0.00
	04/2024 06/2024	142,978 KRW 235,545,677	BRL 703,310 \$ 181,754	617 23	0 (1,623)	617 (1,600)	0.00 0.00
MBC	01/2024	AUD 30,412	20,165	0	(591)	(591)	0.00
	01/2024	€ 4,362,649	4,769,886	0	(50,421)	(50,421)	(0.07)
	01/2024	f 16,589	20,923	0	(226)	(226)	0.00
	01/2024 01/2024	HUF 1,617,168 ¥ 19,180,000	4,595 130,258	0	(78) (6,280)	(78) (6,280)	0.00 (0.01)
	01/2024	\$ 1,216	CAD 1,645	32	(0,280)	32	0.00
	01/2024	3,053	£ 2,398	4	0	4	0.00
	01/2024 02/2024	ZAR 1,369,442 TRY 93	\$ 71,655 3	0	(3,142) 0	(3,142) 0	(0.01) 0.00
	03/2024	CNH 22,002	3,035	0	(73)	(73)	0.00
	03/2024	\$ 80,528	IDR 1,241,376,492	0	(30)	(30)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MYI	01/2024	AUD 377	\$ 258	\$ 1	\$ 0	\$ 1	0.00
	01/2024	CHF 460	544	0	(3)	(3)	0.00
	01/2024	€ 23,067	25,619	138	0	138	0.00
	01/2024	£ 2,946	3,762	7	0	7	0.00
	01/2024	HUF 3,101,593	8,815	0	(148)	(148)	0.00
	01/2024	¥ 8,944	63	0	(1)	(1)	0.00
	01/2024	SGD 19,150	14,509	0	(9)	(9)	0.00
	01/2024	TRY 10,701	364	2	0	2	0.00
	01/2024	\$ 5,959	€ 5,394	0	0	0	0.00
	01/2024	15,906	£ 12,559	117	(12)	105	0.00
	01/2024	546,555	¥ 80,574,363	25,336	0	25,336	0.03
	01/2024	22	NOK 225	0	0	0	0.00
	01/2024	50	SGD 65	0	0	0	0.00
	01/2024	161,365	ZAR 3,020,699	3,610	0	3,610	0.01
	01/2024	ZAR 469,270	\$ 24,641	0	(990)	(990)	0.00
	02/2024	\$ 364	TRY 11,032	0	(3)	(3)	0.00
	03/2024	CNH 1,894,604	\$ 262,716	0	(4,886)	(4,886)	(0.01)
	03/2024	¥ 27,972,000	192,266	0	(8,202)	(8,202)	(0.01)
	03/2024	\$ 307,707	IDR 4,738,017,783	205	(669)	(464)	0.00
	06/2024	KRW 142,969,767	\$ 109,922	0	(1,370)	(1,370)	0.00
RBC	04/2024	\$ 148,376	MXN 2,624,776	3,935	0	3,935	0.01
RYL	01/2024	£ 248	\$ 312	0	(4)	(4)	0.00
SCX	01/2024	1,587,029	2,007,398	0	(15,812)	(15,812)	(0.02)
	01/2024	SEK 15,620	1,504	0	(46)	(46)	0.00
	01/2024	\$ 44,101	¥ 6,356,300	1,014	0	1,014	0.00
	01/2024	ZAR 1,738,202	\$ 91,635	0	(3,287)	(3,287)	(0.01)
	03/2024	CNH 1,860,021	256,927	0	(5,790)	(5,790)	(0.01)
	03/2024	IDR 488,402,194	31,125	0	(546)	(546)	0.00
	03/2024	TWD 957,287	30,340	0	(1,380)	(1,380)	0.00
	03/2024	\$ 500	HKD 3,898	0	0	0	0.00
	03/2024	92,164	IDR 1,431,202,706	907	(263)	644	0.00
	03/2024	550,126	INR 46,020,167	988	0	988	0.00
	06/2024	KRW 116,667,081	\$ 89,877	0	(940)	(940)	0.00
SOG	01/2024	\$ 25,254	BRL 123,097	87	0	87	0.00
	01/2024	4,785	MXN 87,791	376	0	376	0.00
	03/2024	SGD 28	\$ 21	0	0	0	0.00
SSB	01/2024	£ 13,121	16,511	0	(216)	(216)	0.00
	01/2024	\$ 107	HKD 836	0	0	0	0.00
TOR	01/2024	¥ 285,163	\$ 1,944	0	(80)	(80)	0.00
	02/2024	6,905,000	46,663	0	(2,553)	(2,553)	0.00
	03/2024	CNH 899,552	124,592	0	(2,464)	(2,464)	0.00
	03/2024	IDR 422,877,945	26,789	0	(634)	(634)	0.00
UAG	01/2024	AUD 24,803	16,456	0	(472)	(472)	0.00
	01/2024	£ 339,275	428,977	0	(3,545)	(3,545)	(0.01)
	01/2024	¥ 15,387,000	104,371	0	(5,063)	(5,063)	(0.01)
	01/2024	MXN 882,866	49,871	0	(2,030)	(2,030)	0.00
	01/2024	TRY 388,373	13,219	69	0	69	0.00
	01/2024	\$ 0	HKD 3	0	0	0	0.00
	01/2024	57,704	¥ 8,453,617	2,296	0	2,296	0.00
	01/2024	111,697	ZAR 2,132,174	4,739	0	4,739	0.01
	02/2024	13,219	TRY 400,535	0	(108)	(108)	0.00
				\$ 173,242	\$ (395,890)	\$ (222,648)	(0.31)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional AUD (Hedged) Accumulation, Institutional AUD (Hedged) Income, Investor AUD (Hedged) Income, Administrative AUD (Hedged) Income, E Class AUD (Hedged) Income and Z Class AUD (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 296,836	AUD 448,210	\$ 9,060	\$ 0	\$ 9,060	0.01
BOA	01/2024	614,769	929,490	19,591	0	19,591	0.03
BPS	01/2024	AUD 13,370	\$ 9,002	0	(123)	(123)	0.00
	01/2024	\$ 3,886	AUD 5,732	31	(5)	26	0.00
BRC	01/2024	55,890	84,733	1,938	, O	1,938	0.00
CBK	01/2024	AUD 59	\$ 39	0	(1)	(1)	0.00
	01/2024	\$ 3,729	AUD 5,543	55	(1)	54	0.00
GLM	01/2024	1,297	1,930	21	, O	21	0.00
MBC	01/2024	345,290	520,738	10,105	0	10,105	0.01
RBC	01/2024	12,670	19,169	413	0	413	0.00
RYL	01/2024	780	1,160	12	0	12	0.00
UAG	01/2024	439,557	662,515	12,598	0	12,598	0.02
				\$ 53,824	\$ (130)	\$ 53,694	0.07

As at 31 December 2023, the Institutional BRL (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency be Delive		rency to Received	realised reciation		ealised eciation)	Appr	nrealised eciation/ eciation)	% of Net Asset	ïS
BOA	01/2024	BRL 288	3,289 \$	58,775	\$ 0	\$	(573)	\$	(573)	0.00	
	01/2024	\$ 10	1,110 BRL	497,543	1,316		0		1,316	0.00	
	02/2024	58	3,775	289,494	725		0		725	0.00	
BPS	01/2024	BRL 253	3,927 \$	52,050	0		(224)		(224)	0.00	
	01/2024	\$ 9	9,667 BRL	47,385	88		0		88	0.00	
	02/2024	52	2,013	254,827	361		0		361	0.00	
CBK	01/2024	BRL 569	9,872 \$	115,383	0	((1,934)		(1,934)	0.00	
	01/2024	\$ 110),380 BRL	542,063	1,211		0		1,211	0.00	
	02/2024	115	5,144	571,053	2,225		0		2,225	0.01	
GLM	01/2024	BRL 8	3,972 \$	1,861	14		0		14	0.00	
	01/2024	\$ 13	3,647 BRL	67,484	245		0		245	0.00	
	02/2024	•	1,854	8,972	0		(10)		(10)	0.00	
JPM	01/2024	BRL 575	5,614 \$	116,844	0		(1,653)		(1,653)	0.00	
	01/2024	\$ 111	1,281 BRL	542,199	338		0		338	0.00	
	02/2024	111	1,157	549,584	 1,804		(5)		1,799	0.00	
					\$ 8,327	\$	(4,399)	\$	3,928	0.01	

Make Daniel Based

As at 31 December 2023, the Institutional CAD (Hedged) Accumulation and Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to elivered		rency to leceived	realised reciation	ealised eciation)	Аррі	Inrealised eciation/ reciation)	% of Net Assets
BPS	01/2024	\$	125	CAD	169	\$ 4	\$ 0	\$	4	0.00
BRC	01/2024		46,175		62,792	1,450	0		1,450	0.00
CBK	01/2024	CAD	679	\$	499	0	(16)		(16)	0.00
GLM	01/2024		2,066		1,559	0	(8)		(8)	0.00
	01/2024	\$	51,736	CAD	70,307	1,589	O´		1,589	0.01
JPM	01/2024	CAD	1,421	\$	1,077	0	0		0	0.00
MBC	01/2024	\$	7,304	CAD	9,884	193	0		193	0.00
MYI	01/2024	CAD	645	\$	489	0	0		0	0.00
	01/2024	\$	4,899	CAD	6,460	0	0		0	0.00
UAG	01/2024		52,096		70,665	 1,501	0		1,501	0.00
						\$ 4,737	\$ (24)	\$	4,713	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Institutional CHF (Hedged) Income, E Class CHF (Hedged) Accumulation and E Class CHF (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 351	\$ 408	\$ 0	\$ (10)	\$ (10)	0.00
	01/2024	\$ 1,626	CHF 1,392	29	0	29	0.00
BRC	01/2024	177,390	154,665	6,469	0	6,469	0.01
CBK	01/2024	CHF 1,026	\$ 1,177	0	(43)	(43)	0.00
	01/2024	\$ 159,108	CHF 138,563	5,610	0	5,610	0.01
GLM	01/2024	288,231	252,542	11,982	0	11,982	0.02
MYI	01/2024	254,045	221,758	9,572	0	9,572	0.01
SCX	01/2024	1,925	1,655	46	(3)	43	0.00
UAG	01/2024	2,251	1,962	82	0	82	0.00
				\$ 33,790	\$ (56)	\$ 33,734	0.05

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Institutional EUR (Hedged) Income II, Investor EUR (Hedged) Accumulation, Investor EUR (Hedged) Income, E Class EUR (Hedged) Income, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income, E Class EUR (Hedged) Income, E Class EUR (Hedged) Income, T Cla

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 14,302	\$ 15,571	\$ 28	\$ (259)	\$ (231)	0.00
	01/2024	\$ 5,757,466	€ 5,231,461	22,806	(10)	22,796	0.03
BRC	01/2024	5,562,108	5,057,473	25,914	0	25,914	0.04
CBK	01/2024	€ 124,578	\$ 137,870	233	(10)	223	0.00
	01/2024	\$ 96,511	€ 88,280	1,030	0	1,030	0.00
MBC	01/2024	€ 15,491	\$ 16,950	. 0	(166)	(166)	0.00
	01/2024	\$ 5,150,880	€ 4,710,943	54,259	0	54,259	0.08
SCX	01/2024	646,141	592,017	7,981	0	7,981	0.01
				\$ 112,251	\$ (445)	\$ 111,806	0.16

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation, Institutional GBP (Hedged) Income, Investor GBP (Hedged) Income, Administrative GBP (Hedged) Income, E Class GBP (Hedged) Income and R Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 139	\$ 176	\$ 0	\$ (1)	\$ (1)	0.00
	01/2024	\$ 80,032	£ 63,158	485	0	485	0.00
BPS	01/2024	£ 49	\$ 62	0	(1)	(1)	0.00
	01/2024	\$ 410,161	£ 324,591	3,645	(4)	3,641	0.01
BRC	01/2024	1,493	1,181	12	0	12	0.00
CBK	01/2024	£ 9,565	\$ 12,061	0	(133)	(133)	(0.01)
	01/2024	\$ 38,229	£ 30,201	272	0	272	0.00
GLM	01/2024	2,592	2,035	2	0	2	0.00
MBC	01/2024	£ 7,190	\$ 9,154	0	(12)	(12)	0.00
	01/2024	\$ 45,061	£ 35,587	307	0	307	0.00
MYI	01/2024	£ 439	\$ 552	0	(7)	(7)	0.00
	01/2024	\$ 4,003	£ 3,134	0	(8)	(8)	0.00
SCX	01/2024	491,657	388,699	3,872	0	3,872	0.01
SSB	01/2024	403	320	5	0	5	0.00
UAG	01/2024	491,521	388,380	3,601	0	3,601	0.01
				\$ 12,201	\$ (166)	\$ 12,035	0.02

As at 31 December 2023, the Institutional JPY (Hedged) Accumulation, Investor JPY (Hedged) Accumulation, E Class JPY (Hedged) Accumulation and E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 63,719	¥ 9,403,005	\$ 3,020	\$ 0	\$ 3,020	0.00
BRC	01/2024	20,468	2,984,854	718	0	718	(0.01)
CBK	01/2024	5,423	767,220	22	0	22	0.00
GLM	01/2024	120,673	17,714,671	5,060	0	5,060	0.01
MBC	01/2024	2,634	378,139	50	0	50	0.00
MYI	01/2024	81,101	11,951,385	3,726	0	3,726	0.01
SCX	01/2024	135,980	19,978,736	5,737	0	5,737	0.01
	02/2024	134,135	18,827,389	0	(1)	(1)	0.00
				\$ 18,333	\$ (1)	\$ 18,332	0.02

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency be Delive		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 58,	008 NOK	616,775	\$ 2,733	\$ 0	\$ 2,733	0.00
CBK	01/2024	79,	908	854,976	4,292	0	4,292	0.01
GLM	01/2024	NOK	895 \$	86	0	(2)	(2)	0.00
	01/2024	\$ 72,	031 NOK	774,479	4,241	0	4,241	0.01
MBC	01/2024		143	1,556	11	0	11	0.00
MYI	01/2024		140	1,526	10	0	10	0.00
RYL	01/2024	NOK 1,	427 \$	134	1	(7)	(6)	0.00
	01/2024	\$	962 NOK	10,251	47	0	47	(0.01)
SCX	01/2024	5,	322	57,268	318	0	318	0.00
					\$ 11,653	\$ (9)	\$ 11,644	0.01

As at 31 December 2023, the Institutional RMB (Hedged) Income, Investor RMB (Hedged) Accumulation and E Class RMB (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		rency to Received	ealised eciation	ealised eciation)	Appre	realised ciation/ eciation)	% of Net Assets
AZD	01/2024	\$	286	CNH	2,054	\$ 2	\$ 0	\$	2	0.00
BPS	01/2024		95,287		678,301	64	(50)		14	0.00
BRC	01/2024	CNH	4,651	\$	652	0	(1)		(1)	0.00
	01/2024	\$	1,523	CNH	10,843	1	(1)		0	0.00
CBK	01/2024		46,501		331,813	118	0		118	0.00
DUB	01/2024		1,049		7,507	6	0		6	0.00
JPM	01/2024	CNH	15,830	\$	2,214	0	(11)		(11)	0.00
MBC	01/2024		1,726		242	0	0		0	0.00
	01/2024	\$	7,245	CNH	51,645	11	0		11	0.00
SCX	01/2024	CNH	12,471	\$	1,752	0	0		0	0.00
	01/2024	\$	1,867	CNH	13,307	3	0		3	0.00
						\$ 205	\$ (63)	\$	142	0.00

Schedule of Investments Income Fund (cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation, Institutional SGD (Hedged) Income, Investor SGD (Hedged) Accumulation, Investor SGD (Hedged) Income, Administrative SGD (Hedged) Income and E Class SGD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 26,348	SGD 35,136	\$ 296	\$ 0	\$ 296	0.00
BOA	01/2024	145,157	193,659	1,695	0	1,695	0.00
DUB	01/2024	1,670,530	2,220,652	13,403	0	13,403	0.02
GLM	01/2024	107,786	144,117	1,495	0	1,495	0.00
JPM	01/2024	420,476	560,877	4,840	0	4,840	0.01
MBC	01/2024	SGD 20,101	\$ 15,052	0	(191)	(191)	0.00
	01/2024	\$ 75,423	SGD 100,664	905	0	905	0.00
	02/2024	71,957	95,101	276	(30)	246	0.00
MYI	01/2024	1,553,612	2,072,418	17,914	0	17,914	0.03
	02/2024	SGD 31,130	\$ 23,618	0	(16)	(16)	0.00
TOR	01/2024	\$ 1,252,065	SGD 1,670,582	14,747	0	14,747	0.02
UAG	01/2024	SGD 23,234	\$ 17,470	0	(144)	(144)	0.00
				\$ 55,571	\$ (381)	\$ 55,190	0.08

Total OTC Financial Derivative Instruments

\$ 107,977 0.15

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)		VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES				
Ginnie Mae, TBA 2.500% due 01/01/2054 5.500% due 01/01/2054 Uniform Mortgage-Backed Security, TBA	\$ 33,900 443,200	\$	(29,660) (446,456)	(0.04) (0.63)
4.500% due 01/03/2054	476,000		(461,515)	(0.66)
Total Securities Sold Short		\$	(937,631)	(1.33)
Total Investments		\$	99,359,858	140.85
Other Current Assets & Liabilities		\$ (28,816,741)	(40.85)
Net Assets		\$	70,543,117	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- μ All or a portion of this amount represents unfunded loan commitments. The interest rate for the unfunded portion will be determined at the time of funding. See Note 4, Securities and Other Investments, in the Notes to Financial Statements for more information regarding unfunded loan commitments.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal only security.
- (c) When-issued security.
- (d) Payment in-kind security.
- (e) Security did not produce income within the last twelve months.
- (f) Zero coupon security.
- (g) Coupon represents a yield to maturity.
- (h) Principal amount of security is adjusted for inflation.
- (i) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (j) Affiliated to the Fund.
- (k) Contingent convertible security.
- (I) Restricted Securities (31 December 2022: 0.97%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
AMSURG Corp.	02/11/2023 - 06/11/2023	\$ 146,801	\$ 180,198	0.26
Chester A PLC 0.000% due 17/03/2046	18/04/2019	12,934	16,418	0.02
Chester A PLC 0.000% due 20/05/2046	18/04/2019	17,298	5,173	0.01
Chester A PLC 6.020% due 17/03/2046	18/04/2019	54,314	53,351	0.08
Chester A PLC 6.470% due 17/03/2046	18/04/2019	19,159	18,769	0.03
Chester A PLC 6.970% due 17/03/2046	18/04/2019	17,790	17,407	0.03
Chester A PLC 7.470% due 17/03/2046	18/04/2019	10,947	10,687	0.02
Chester A PLC 8.220% due 17/03/2046	18/04/2019	5,473	5,337	0.01
Citigroup, Inc. 2.572% due 03/06/2031	07/12/2023	4,191	4,274	0.01
Constellation Oil Services Holding S.A Exp. 10/06/2071	10/06/2022	0	0	0.00
Constellation Oil Services Holding S.A. 'B'	10/06/2022	353	353	0.00
Corestate Capital Holding S.A.	22/08/2023	0	0	0.00

Issuer Description	Acquisition Date	Cost	Fair Value	% of Net Assets
Deutsche Bank AG 2.129% due 24/11/2026	11/01/2023	\$ 22,257	\$ 22,792	0.03
Deutsche Bank AG 3.035% due 28/05/2032	25/05/2021 - 29/09/2021	46,067	38,388	0.05
Intelsat Emergence S.A.	19/06/2017 - 23/02/2022	440,150	132,746	0.19
Morgan Stanley 0.000% due 02/04/2032	11/02/2020	60,270	41,638	0.06
Neiman Marcus Group Ltd. LLC	25/09/2020	37,976	176,804	0.25
Oracle Corp. 4.100% due 25/03/2061	25/03/2021 - 05/10/2021	14,445	10,003	0.01
Serta Simmons Bedding LLC	29/06/2023	1,402	10	0.00
Sierra Hamilton Holder LLC	31/07/2017	560	0	0.00
Westmoreland Mining Holdings LLC	08/12/2014 - 19/12/2019	1,491	205	0.00
Westmoreland Mining LLC	03/07/2023	338	179	0.00
		\$ 914,216	\$ 734,732	1.06

(m) Security with an aggregate fair value of \$502 (31 December 2022: \$19,079) and cash of \$1,172 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Security with an aggregate fair value of \$Nil (31 December 2022: \$1) and cash of \$Nil (31 December 2022: \$273) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$1,514,049 (31 December 2022: \$1,599,431) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$76,085 (31 December 2022: \$188,008) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 257,726	\$ 95,849,535	\$ 842,568	\$ 96,949,829
Investment Funds	1,515,725	289,487	0	1,805,212
Repurchase Agreements	0	274,468	0	274,468
Financial Derivative Instruments(3)	(17,482)	1,286,825	(1,363)	1,267,980
Securities Sold Short	0	(937,631)	0	(937,631)
Totals	\$ 1,755,969	\$ 96,762,684	\$ 841,205	\$ 99,359,858

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 330,063	\$ 65,894,167	\$ 1,022,241	\$ 67,246,471
Investment Funds	1,793,842	287,586	0	2,081,428
Repurchase Agreements	0	3,421,698	0	3,421,698
Financial Derivative Instruments(3)	35,705	1,477,546	3	1,513,254
Securities Sold Short	0	(734, 103)	0	(734,103)
Totals	\$ 2,159,610	\$ 70,346,894	\$ 1,022,244	\$ 73,528,748

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- $\,^{(2)}$ $\,$ Refer to the Schedule of Investments for additional information.
- ⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

					Payable for	
					Reverse	
	Borrowing	Settlement	Maturity	Borrowing	Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
JML	2.250%	14/11/2023	TBD ⁽¹⁾	€ (447)	\$ (495)	0.00
Total Reverse Repurchase Agreements					\$ (495)	0.00

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾
AZD	\$ 2,888	\$ (3,940)	\$ (1,052)	\$ 2,601	\$ (920)	\$ 1,681
BOA	17,923	(17,500)	423	(36,145)	30,410	(5,735)
BOM	N/A	N/A	N/A	(1,847)	2,130	283
BPS	17,770	(62,687)	(44,917)	37,581	(31,520)	6,061
BRC	(41,205)	12,970	(28,235)	(19,965)	16,765	(3,200)
BSH	66	0	66	(15)	0	(15)
BYL	66	0	66	(1,443)	0	(1,443)
CBK	27,413	(31,601)	(4,188)	63,317	(64,234)	(917)
CLY	N/A	N/A	N/A	29	0	29
DUB	12,926	(16,750)	(3,824)	(21,446)	18,530	(2,916)
FAR	(1,931)	1,840	(91)	(2,129)	2,290	161
FBF	(1,499)	1,643	144	(4,557)	4,715	158
GLM	426	13,900	14,326	(618)	(8,230)	(8,848)
GST	(5,488)	(92,884)	(98,372)	(18,731)	8,496	(10,235)
HUS	357	(500)	(143)	1,179	(520)	659
JPM	(9,341)	10,510	1,169	9,738	(8,970)	768
JPS	(305)	220	(85)	(1,195)	1,120	(75)
MBC	4,940	(9,640)	(4,700)	112,677	(90,850)	21,827
MEI	(177)	286	109	(363)	294	(69)
MSC	(210)	0	(210)	N/A	N/A	N/A
MYC	26,609	16,040	42,649	(9,537)	(29,220)	(38,757)
MYI	44,314	(60,260)	(15,946)	44,132	(35,730)	8,402
RBC	4,348	(3,900)	448	(1,592)	2,500	908
RYL	49	0	49	(10,431)	8,200	(2,231)
SAL	(7,368)	7,430	62	(15,988)	16,088	100
SCX	(7,202)	5,630	(1,572)	122,133	(112,350)	9,783
SOG	463	(420)	43	10	0	10
SSB	(211)	180	(31)	N/A	N/A	N/A
TOR	9,016	(8,540)	476	1,135	(920)	215
UAG	13,340	(12,670)	670	(36,981)	30,720	(6,261)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	53.15	68.71
Transferable securities dealt in on another regulated market*	83.76	45.07
Other transferable securities	0.53	2.21
Investment funds	2.56	3.59
Repurchase agreements	0.39	5.90
Financial derivative instruments dealt in on a regulated market	(0.04)	0.15
Centrally cleared financial derivative instruments	1.68	2.09
OTC financial derivative instruments	0.15	0.37
Securities sold short	(1.33)	(1.27)
Reverse repurchase agreements	0.00	(0.03)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.83	3.66
Corporate Bonds & Notes	20.33	22.63
Convertible Bonds & Notes	0.03	0.03
Municipal Bonds & Notes	0.12	0.15
U.S. Government Agencies	62.99	35.26
U.S. Treasury Obligations	21.40	17.94
Non-Agency Mortgage-Backed Securities	10.79	12.73
Asset-Backed Securities	9.14	8.72
Sovereign Issues	5.49	5.29
Common Stocks	0.95	0.93
Rights	N/A	0.01
Warrants	0.00	0.07
Preferred Securities	0.20	0.23
Real Estate Investment Trusts	0.27	0.34
Short-Term Instruments	3.90	8.00
Investment Funds	2.56	3.59
Repurchase Agreements	0.39	5.90

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.04)	0.16
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.00
Credit Default Swaps on Credit Indices — Buy Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.36	0.41
Interest Rate Swaps	1.30	1.68
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.14	0.21
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.17)
Interest Rate-Capped Options	(0.06)	(0.10)
Options on Securities	0.00	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	(0.06)
Credit Default Swaps on Credit Indices — Sell Protection	(0.04)	(0.06)
Total Return Swaps on Indices	0.00	0.00
Forward Foreign Currency Contracts	(0.31)	(0.26)
Hedged Forward Foreign Currency Contracts	0.43	0.82
Securities Sold Short	(1.33)	(1.27)
Other Current Assets & Liabilities	(40.85)	(26.82)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES					Wells Fargo & Co.				7.250% due 17/03/2044 \$	42 5	\$ 44	0.04
LOAN PARTICIPATIONS AND A	ASS	IGNM	ENTS		5.557% due 25/07/2034 \$	800 \$	815	0.65	Vistra Operations Co. LLC			
Air Canada						_	11,605	9.27	6.950% due 15/10/2033	800	843	0.67
9.139% due 11/08/2028	\$	197 \$	198	0.16	INDUSTRIALS				T. I.C D. I.O.N.			3.41
CommScope, Inc.	·								Total Corporate Bonds & Notes		23,343	18.65
8.720% due 06/04/2026		197	177	0.14	American Airlines Pass-Through Tr 3.375% due 01/11/2028	rusτ 460	422	0.34	U.S. GOVERNMENT AGENCIES			
Poseidon Bidco SASU					BAT Capital Corp.	400	722	0.54	Ginnie Mae			
9.175% due 30/09/2028	€	200	221	0.18	6.343% due 02/08/2030	250	263	0.21	5.500% due 20/07/2053	693	698	0.56
U.S. Renal Care, Inc.	ď	200	160	0.12	6.421% due 02/08/2033	250	262	0.21	Ginnie Mae, TBA			
10.470% due 20/06/2028	Þ	209	160	0.13	Broadcom, Inc.	400	242	0.27	5.000% due 01/01/2054	200	199	0.16
United Airlines, Inc. 9.220% due 21/04/2028		194	194	0.15	2.450% due 15/02/2031	400	342	0.27	Uniform Mortgage-Backed Securit			
Worldpay LLC		131	131	0.15	Carnival Corp. 4.000% due 01/08/2028	300	279	0.22	3.000% due 01/06/2052 3.500% due 01/05/2052 -	2,669	2,361	1.89
TBD% due 31/01/2031		250	251	0.20	Carvana Co.	300	213	0.22	01/02/2053	4,828	4,431	3.54
			1,201	0.96	12.000% due 01/12/2028	20	16	0.01	4.000% due 01/09/2048 -			
					13.000% due 01/06/2030	431	344		01/04/2053	7,724	7,308	5.84
CORPORATE BONDS & NOTES					14.000% due 01/06/2031	37	30	0.02	4.500% due 01/10/2052 - 01/08/2053	5,489	5,325	4.26
BANKING & FINANCE					Charter Communications Operatin 3.500% due 01/06/2041	100	71	0.06	5.000% due 01/01/2053	2,365	2,343	1.87
AGFC Capital Trust					Clear Channel Outdoor Holdings, I		, ,	0.00	5.500% due 01/03/2053	3,706	3,722	2.97
7.405% due 15/01/2067		440	224	0.18	7.750% due 15/04/2028	240	207	0.17	6.000% due 01/04/2053	3,132	3,182	2.54
Avolon Holdings Funding Ltd.		400	255	0.20	Community Health Systems, Inc.				Uniform Mortgage-Backed Securit 3.000% due 01/01/2054	3,400	3,008	2.40
2.528% due 18/11/2027		400	333	0.28	5.625% due 15/03/2027	500	465	0.37	3.500% due 01/02/2054	900	827	0.66
Banca Monte dei Paschi di Siena 9 1.875% due 09/01/2026		200	210	0.17	CSC Holdings LLC		450		5.000% due 01/02/2054	1,900	1,881	1.50
6.750% due 02/03/2026		640		0.58	4.500% due 15/11/2031	200	152	0.12	5.500% due 01/01/2054	4,200		3.37 1.95
Bank of America Corp.					Directv Financing LLC 5.875% due 15/08/2027	350	329	0.26	6.000% due 01/02/2054 6.500% due 01/01/2054	2,400 12,800	2,437 13,118	
5.288% due 25/04/2034	\$	500	501	0.40	DISH DBS Corp.	330	323	0.20	0.5500 /0 4440 0 1/0 1/205 1	2,000	55,058	
Bank of Ireland Group PLC					5.250% due 01/12/2026	130	112	0.09			33,030	15155
6.000% due 01/09/2025 (d)(f)	€	200	218	0.17	5.750% due 01/12/2028	230	184	0.15	U.S. TREASURY OBLIGATIONS			
BNP Paribas S.A.	÷	200	207	0.25	Enbridge, Inc.				U.S. Treasury Inflation Protected S	ecuritie	es (c)	
7.750% due 16/08/2029 (d)(f))	300	307	0.25	5.700% due 08/03/2033	400	416	0.33	0.125% due 15/07/2024	2,216	2,178	1.74
BPCE S.A. 7.003% due 19/10/2034		800	870	0.69	GTCR W-2 Merger Sub LLC	250	264	0.21	0.125% due 15/10/2024	1,739	1,701	1.36
CaixaBank S.A.		000	070	0.03	7.500% due 15/01/2031	250	264	0.21	0.125% due 15/04/2025 0.125% due 15/02/2052	119 663	115 407	0.09
6.208% due 18/01/2029		350	357	0.29	iHeartCommunications, Inc. 4.750% due 15/01/2028	400	308	0.25	0.250% due 15/01/2025	1,299	1,261	1.01
6.684% due 13/09/2027		350	359	0.29	Intelsat Jackson Holdings S.A.				0.250% due 15/07/2029	481	445	0.36
Capital One Financial Corp.					6.500% due 15/03/2030	70	67	0.05	0.500% due 15/04/2024 0.625% due 15/01/2024	598 976	590 973	0.47 0.78
7.624% due 30/10/2031		200	220	0.18	MGM China Holdings Ltd.				0.625% due 15/07/2032	4,130	3,776	3.02
Citizens Bank N.A.		200	200	0.22	4.750% due 01/02/2027	200	191	0.15	1.000% due 15/02/2049	122	99	0.08
5.284% due 26/01/2026		300	290	0.23	Mundys SpA 1.875% due 12/02/2028 €	300	205	0.24	1.375% due 15/07/2033 1.625% due 15/10/2027	1,114 312	1,081 309	0.86
Country Garden Holdings Co. Ltd. 2.700% due 12/07/2026 ^		200	15	0.01	1.875% due 12/02/2028 € NCL Corp. Ltd.	300	303	0.24	U.S. Treasury Notes	312	309	0.23
Credit Suisse AG AT1 Claim		250		0.02	5.875% due 15/02/2027 \$	150	149	0.12	2.375% due 31/03/2029	500	464	0.37
Deutsche Bank AG			50	0.02	Nissan Motor Co. Ltd.				3.125% due 15/08/2025 (h)	7,500	7,352	5.87
3.547% due 18/09/2031		200	176	0.14	4.345% due 17/09/2027	300	287	0.23	3.500% due 31/01/2028 3.875% due 31/12/2027	1,100 1,600	1,083 1,597	0.87 1.28
3.742% due 07/01/2033		200	164	0.13	Petroleos Mexicanos				4.125% due 15/11/2032	1,200	1,220	0.97
Discover Financial Services		200	222	0.10	6.500% due 02/06/2041 6.700% due 16/02/2032	100 279		0.05		,	24,651	
7.964% due 02/11/2034		200	223	0.18	Prosus NV	213	232	0.19				
HSBC Holdings PLC 3.973% due 22/05/2030		200	187	0.15	3.257% due 19/01/2027	200	185	0.15	NON-AGENCY MORTGAGE-BA	CKED S	ECURITI	ES
ING Groep NV		200	107	0.15	Studio City Co. Ltd.				1211 Avenue of the Americas Trus			
6.114% due 11/09/2034		800	840	0.67	7.000% due 15/02/2027	200	197	0.16	4.142% due 10/08/2035	400	360	0.29
Intesa Sanpaolo SpA					TransDigm, Inc.	200	207	0.25	225 Liberty Street Trust 4.501% due 10/02/2036	500	417	0.33
4.198% due 01/06/2032		500		0.33	6.750% due 15/08/2028	300	307	0.25	280 Park Avenue Mortgage Trust	300	417	0.55
5.875% due 01/09/2031 (d)(f)	€	350	350	0.28	Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029	200	187	0.15	7.194% due 15/09/2034	100	91	0.07
KBC Group NV 6.324% due 21/09/2034	¢	800	016	0.68	Venture Global LNG, Inc.	200	102	0.15	Adjustable Rate Mortgage Trust			
Nationwide Building Society	Þ	000	040	0.00	9.875% due 01/02/2032	800	834	0.67	5.710% due 25/08/2036	657	215	0.17
5.750% due 20/06/2027 (d)(f)	f	400	472	0.38			7,470	5.97	Alba PLC			
Navient Corp.	_					_			5.599% due 15/12/2038 £	569	670	0.54
5.000% due 15/03/2027	\$	250	242	0.19	UTILITIES				Bridgegate Funding PLC 9.220% due 16/10/2062	190	242	0.19
Santander UK Group Holdings PL	C				Gazprom PJSC Via Gaz Finance PLG		466	0.42	10.220% due 16/10/2062	190	242	0.19
6.534% due 10/01/2029		300		0.25		250	166	0.13	Curzon Mortgages PLC			
7.482% due 29/08/2029	±	200	2//	0.22	ONEOK, Inc. 6.050% due 01/09/2033 \$	350	371	0.30	6.970% due 28/07/2049	1,000	1,268	1.01
UBS Group AG 4.375% due 10/02/2031 (d)(f)	¢	250	100	0.16	Pacific Gas & Electric Co.	330	3/1	0.50	Eurosail PLC			
4.875% due 10/02/2037 (d)(f)		200		0.10	3.000% due 15/06/2028	300	274	0.22	4.398% due 13/03/2045 € 4.408% due 13/03/2045	500	517	0.41
6.537% due 12/08/2033		250		0.21	3.150% due 01/01/2026	300		0.23	Great Hall Mortgages PLC	1,500	1,429	1.14
UniCredit SpA					4.450% due 15/04/2042 5.250% due 01/03/2052	250 200		0.16 0.14		2,960	3,666	2.93
4.450% due 03/12/2027 (d)(f)		400	394		5.250% due 01/03/2052 5.900% due 15/06/2032	1,400	1,425		GS Mortgage Securities Corp. Trus			
5.459% due 30/06/2035	\$	300	283	0.23	6.700% due 01/04/2053	400	435		7.659% due 15/11/2032 \$	489	473	0.38
VICI Properties LP 4.500% due 15/01/2028		300	286	0.23	Petrobras Global Finance BV				Harbour Energy PLC	2.000	2.404	1.00
			200	0.25	6.850% due 05/06/2115	45	42	0.03	7.220% due 28/01/2054 f	2,000	2,481	1.98

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Hospitality Mortgage Trust 7.475% due 15/11/2036	\$ 178	\$ 174	0.14	First Franklin Mortgage Loan Trust 4.757% due 25/03/2036 \$	733 \$	680	0.54	5.750% due 12/10/2110 6.350% due 09/02/2035 10.000%	\$ 100 \$ 200	90 210	0.07 0.17
JPMorgan Chase Commercial Mo 2.854% due 06/09/2038	ortgage 900	Securities 832	Trust 0.66	Golden Bar Securitisation SRL 6.816% due 22/09/2043 €	310 310		0.28		N 10,000	588	0.47
Jupiter Mortgage PLC 8.971% due 20/07/2060	f 900	1,145	0.92	7.516% due 22/09/2043 Home Equity Asset Trust 6.130% due 25/04/2036	738		0.28	3.750% due 07/02/2034 5.500% due 18/09/2028	€ 220 150	210 171	0.17 0.14
Lehman XS Trust 5.830% due 25/11/2035	\$ 432	384	0.31	Long Beach Mortgage Loan Trust 5.790% due 25/10/2036	758		0.19	6.375% due 18/09/2033 Russia Government Internat	150 ional Bond	175	0.14
Mansard Mortgages PLC 5.690% due 15/10/2048	£ 414	517	0.41	5.930% due 25/12/2036 6.070% due 25/02/2036	625 357	224	0.18 0.23	5.250% due 23/06/2047 ^ South Africa Government In	\$ 200	71 Rond	0.06
Morgan Stanley Capital Trust 6.859% due 15/07/2035	\$ 450	446	0.36	Morgan Stanley Capital, Inc. Trust 6.025% due 25/01/2036	900	719	0.57	10.500%	R 35,760	2,047	1.64
Newgate Funding PLC 5.509% due 01/12/2050 Residential Accredit Loans, Inc. 1	£ 334	411	0.33	New Century Home Equity Loan Tru 6.205% due 25/10/2035	700	592	0.47		\$ 1,000	920	0.73
6.000% due 25/09/2035	\$ 222	185	0.15	Structured Asset Investment Loan 16.445% due 25/05/2035	711		0.50	5.750% due 11/05/2047	250	197 7,041	0.16 5.62
Stratton Mortgage Funding PLC 8.221% due 20/07/2060	£ 440	561	0.45	Structured Asset Securities Corp. N 5.760% due 25/07/2036	670 _		0.52		SHARES		
Tower Bridge Funding PLC 0.000% due 20/01/2066 (a)	450	575	0.46		_	6,243	4.99	COMMON STOCKS COMMUNICATION SERVICE	ES		
Trinity Square PLC 7.970% due 15/07/2059	500	633	0.51	SOVEREIGN ISSUES Argentina Government Internation				Intelsat Emergence S.A. (b)(g)	937	27	0.02
WaMu Mortgage Pass-Through (4.549% due 25/07/2037	Certifica \$ 516	431	0.34	0.750% due 09/07/2030 3.500% due 09/07/2041	160 272	93	0.05	Total Transferable Securities	\$	135,928	108.60
		18,364	14.67	3.625% due 09/07/2035 4.250% due 09/01/2038	179 63		0.05 0.02	INVESTMENT FUNDS			
ASSET-BACKED SECURITIES				Bonos de la Tesoreria de la Republ 4.500% due 01/03/2026 CLP	ica en Pes 50,000		0.04	COLLECTIVE INVESTMENT	SCHEMES		
AREIT LLC 7.470% due 17/08/2041	500	500	0.40	Israel Government International Bo		1,131		PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV			
Argent Securities, Inc. Asset-Bac Pass-Through Certificates	ked			Mexico Government International I		416	0.22	Fund (e)	12,383 _	123	0.10
7.270% due 25/11/2034	400	364	0.29	2.750% due 27/11/2031 (c) MXN 4.000% due 30/11/2028 (c)	7,982 8,939		0.33 0.41	Total Investment Funds	\$	123	0.10

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	1	\$ 0	0.00
Euro-Bund 10-Year Bond March Futures	Long	03/2024	1	2	0.00
U.S. Treasury 10-Year Note March Futures	Long	03/2024	5	10	0.01
				\$ 12	0.01
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 12	0.01

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST RATE SWAPS

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION $^{(1)}$					
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-36 5-Year Index	1.000%	20/12/2026	\$ 460	\$ (1)	0.00
CDX.EM-38 5-Year Index	1.000	20/12/2027	900	1	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	1,400	1	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	4,257	(26)	(0.02)
				\$ (25)	(0.02)

Pay/ Receive		I		n 2 1	Unrealised	0/ 5
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000%	16/06/2028	¥ 130.000	\$ (3)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/12/2028	490,000	(10)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.200	15/12/2041	30,000	, O	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	27,400	(1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	\$ 450	(4)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	800	(7)	(0.01)

Schedule of Investments Income Fund II (Cont.)

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.350%	17/01/2025	\$ 900	\$ (1)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	3,800	(3)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	1,750	(3)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	200	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	9,850	47	0.04
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.140	25/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	1,900	(12)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	1	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	100	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	17,600	101	0.08
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	1,800	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	8,300	22	0.02
Receive(3)	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2034	3,400	(27)	(0.02)
Pay	1-Year BRL-CDI	10.512	04/01/2027	BRL 10,200	0	0.00
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	€ 100	1	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	200	2	0.00
Pay	6-Month EUR-EURIBOR	2.100	17/05/2024	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	100	1	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	100	1	0.00
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	1,100	(5)	(0.01)
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	400	(2)	0.00
Pay	28-Day MXN-TIIE	9.295	30/10/2028	MXN 19,400	1	0.00
					\$ 103	0.08
Total Centra	ally Cleared Financial Derivative Instruments				\$ 78	0.06

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN C	PTIONS								
INTEREST RA	ATE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790%	08/04/2024	100	\$ (1)	\$ 0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	100	(1)	(1)	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	100	(1)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	100	(1)	(2)	(0.01)
							\$ (4)	\$ (3)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DE	REDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)										
		Fixed Deal	Bankoviko	Netional	Duamiuma	Unrealised	Fair	0/ -			
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of			
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets			
MYC	South Africa Government International Bond	1.000%	20/12/2026	\$ 200	\$ (9)	\$ 8	\$ (1)	0.00			

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 993	\$ 1,257	\$ 0	\$ (9)	\$ (9)	(0.01)
	01/2024	\$ 941	¥ 138,828	45	0	45	0.04
	02/2024	29	CNY 204	0	0	0	0.00
	03/2024	CNH 775	\$ 107	0	(2)	(2)	0.00
	03/2024	IDR 82,763	5	0	0	0	0.00
BPS	01/2024	€ 135	146	0	(3)	(3)	0.00
	01/2024	HKD 2	0	0	0	0	0.00
	01/2024	\$ 937	¥ 138,000	42	0	42	0.03
	01/2024	99	TRY 2,928	0	. 0	0	0.00
	01/2024	ZAR 31,398	\$ 1,695	0	(19)	(19)	(0.01)
	02/2024	TWD 594	19	0	(1)	(1)	0.00
	02/2024	\$ 51	CNY 364	0	0	0	0.00
	03/2024	TWD 3,984	\$ 127	0	(5)	(5)	0.00
	03/2024	\$ 8	IDR 127,761	0	0	0	0.00
BRC	01/2024	HKD 3	\$ 0	0	0	0	0.00
	01/2024	\$ 792	¥ 115,000	24	0	24	0.02
	01/2024	263	TRY 7,825	0	(1)	(1)	0.00
	03/2024	HKD 77	\$ 10	0	0	0	0.00
6011	04/2024	\$ 860	TRY 27,647	0	(12)	(12)	(0.01)
CBK	01/2024	BRL 3,499	\$ 719	0	(2)	(2)	0.00
	01/2024	MXN 6,836	388	0	(14)	(14)	(0.01)
	01/2024	\$ 194	HKD 1,515	0	0	0	0.00
	01/2024	ZAR 5,868	\$ 308	0	(12)	(12)	(0.01)
	02/2024	\$ 2,628	BRL 13,482	143	0	143	0.11
	04/2024	719	3,534	3	0	3	0.00
GLM	01/2024	BRL 396	\$ 80	0	(1)	(1)	0.00
	01/2024	MXN 977	56	0	(2)	(2)	0.00
	02/2024	BRL 23	4	0	0	0	0.00
	03/2024	\$ 11	IDR 171,704	0	0	0	0.00
JPM	02/2024	82	BRL 401	1	0	1	0.00
	03/2024	541	2,674	6	0	6	0.01
	03/2024	292	TWD 9,076	9	0	9	0.01
MBC	01/2024	€ 6,197	\$ 6,813	0	(34)	(34)	(0.03)
	01/2024	£ 72	91	0	(1)	(1)	0.00
	01/2024	¥ 156,000	1,095	0	(13)	(13)	(0.01)
	03/2024	TWD 4,635	147	0	(7)	(7)	(0.01)
1 AV	03/2024	\$ 208	HKD 1,617	0	0	0	0.00
MYI	01/2024	AUD 4,180	\$ 2,853	0	0	0	0.00
	01/2024	£ 30	38	0	0	0	0.00
	02/2024	\$ 30	CNY 213	0	0	0	0.00
	03/2024	IDR 941,334	\$ 61	0	0	0	0.00
661/	03/2024	\$ 37	IDR 570,536	0	0	0	0.00
SCX	03/2024	HKD 2,183	\$ 280	0	0	0	0.00
CCD	03/2024	\$ 7	IDR 112,046	0	0	0	0.00
SSB	01/2024	BRL 3,897	\$ 805	3	0	3	0.00
	01/2024	CLP 51,719	59	0	(1)	(1)	0.00
	01/2024	HKD 10	1	0	0	0	0.00
114.6	01/2024	\$ 784	BRL 3,897	18	0	18	0.01
UAG	01/2024	£ 8,989	\$ 11,378	0	(82)	(82)	(0.07)
				\$ 294	\$ (221)	\$ 73	0.06

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the E Class AUD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 3,292	AUD 4,965	\$ 97	\$ 0	\$ 97	0.09
BOA	01/2024	221	334	7	0	7	0.01
BPS	01/2024	AUD 354	\$ 236	0	(6)	(6)	(0.01)
CBK	01/2024	309	204	0	(8)	(8)	(0.01)
	01/2024	\$ 123	AUD 180	0	0	0	0.00
MBC	01/2024	1,290	1,945	38	0	38	0.03
UAG	01/2024	1,587	2,391	46	0	46	0.04
				\$ 188	\$ (14)	\$ 174	0.15

As at 31 December 2023, the E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		ncy to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	\$	267	€	245	\$ 3	\$ 0	\$ 3	0.00
CBK	01/2024	€	26	\$	29	0	0	0	0.00
MBC	01/2024		98		106	0	(1)	(1)	(0.01)
	01/2024	\$	1,983	€	1,803	10	0	10	0.01
MYI	01/2024		1,956		1,779	10	0	10	0.01
UAG	01/2024		1,776		1,615	8	0	8	0.01
						\$ 31	\$ (1)	\$ 30	0.02

Schedule of Investments Income Fund II (Cont.)

As at 31 December 2023, the E Class GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 26	\$ 32	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 1,031	£ 814	7	0	7	0.01
BPS	01/2024	1,031	812	5	0	5	0.00
BRC	01/2024	17	13	0	0	0	0.00
CBK	01/2024	£ 137	\$ 173	0	(2)	(2)	0.00
	01/2024	\$ 151	£ 119	1	0	1	0.00
GLM	01/2024	£ 996	\$ 1,269	0	(1)	(1)	0.00
MBC	01/2024	58	74	0	0	0	0.00
	01/2024	\$ 25	£ 20	0	0	0	0.00
MYI	01/2024	£ 23	\$ 29	0	0	0	0.00
	01/2024	\$ 38	£ 30	0	0	0	0.00
SCX	01/2024	5,626	4,448	44	0	44	0.04
SSB	01/2024	£ 560	\$ 705	0	(9)	(9)	(0.01)
	01/2024	\$ 3,605	£ 2,857	37	0	37	0.03
UAG	01/2024	5,625	4,444	41	0	41	0.03
				\$ 135	\$ (12)	\$ 123	0.10

Not Unrealised

As at 31 December 2023, the E Class JPY (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 42	¥ 6,219	\$ 2	\$ 0	\$ 2	0.00
BRC	01/2024	10	1,535	1	0	1	0.00
GLM	01/2024	67	9,805	3	0	3	0.00
MYI	01/2024	52	7,726	2	0	2	0.00
UAG	01/2024	85	12,484	3	0	3	0.01
				\$ 11	\$ 0	\$ 11	0.01
Total OTC Financial Deriva	tive Instruments					\$ 407	0.33

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 4.500% due 01/01/2054	\$ 600	\$ (582)	(0.47)
Total Securities Sold Short		\$ (582)	(0.47)
Total Investments		\$ 135,966	108.63
Other Current Assets & Liabilities		\$ (10,806)	(8.63)
Net Assets		\$ 125,160	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.04%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Intelsat Emergence S.A.	24/02/2021	\$ 77	\$ 27	0.02

(h) Security with an aggregate fair value of \$3,529 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$1,462 (31 December 2022: \$961) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$31 (31 December 2022: \$61) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 135,326	\$ 602	\$ 135,928
Investment Funds	123	0	0	123
Financial Derivative Instruments(3)	2	495	0	497
Securities Sold Short	0	(582)	0	(582)
Totals	\$ 125	\$ 135,239	\$ 602	\$ 135,966

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 56,688	\$ 282	\$ 56,970
Investment Funds	1,740	0	0	1,740
Financial Derivative Instruments(3)	(4)	316	0	312
Totals	\$ 1,736	\$ 57,004	\$ 282	\$ 59,022

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
MSC	5.600% 5.710	19/12/2023 19/12/2023	03/01/2024 04/01/2024	\$ (2,181) (1,389)	\$ (2,183) (1,389)	(1.74) (1.11)
Total Sale-Buyback Financing Transactions					\$ (3,572)	(2.85)

⁽¹⁾ Payable for sale-buyback transactions includes \$1 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
AZD	\$ 97	\$ 0	\$ 97	\$ 3	\$ 0	\$ 3	
BOA	50	0	50	(65)	0	(65)	
BPS	16	0	16	(73)	0	(73)	
BRC	12	0	12	(5)	0	(5)	
CBK	109	0	109	24	0	24	
DUB	(1)	0	(1)	(2)	0	(2)	
GLM	(3)	0	(3)	(36)	30	(6)	
JPM	16	0	16	N/A	N/A	N/A	
MBC	(8)	0	(8)	22	0	22	
MYC	(1)	31	30	(8)	31	23	
MYI	12	0	12	(10)	0	(10)	
SCX	44	0	44	27	0	27	
SSB	48	0	48	N/A	N/A	N/A	
UAG	16	0	16	3	0	3	

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	44.99	55.36
Transferable securities dealt in on another regulated market*	63.19	45.23
Other transferable securities	0.42	0.03
Investment funds	0.10	3.07
Financial derivative instruments dealt in on a regulated market	0.01	0.00
Centrally cleared financial derivative instruments	0.06	0.76
OTC financial derivative instruments	0.33	(0.21)
Securities sold short	(0.47)	N/A
Sale-buyback financing transactions	(2.85)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.96	1.71
Corporate Bonds & Notes	18.65	12.97
U.S. Government Agencies	43.99	19.84
U.S. Treasury Obligations	19.70	35.05
Non-Agency Mortgage-Backed Securities	14.67	17.43
Asset-Backed Securities	4.99	10.35
Sovereign Issues	5.62	3.23
Common Stocks	0.02	0.04
Rights	N/A	0.00
Investment Funds	0.10	3.07
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.01	0.01
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	(0.02)	0.28
Interest Rate Swaps	0.08	0.48
OTC Financial Derivative Instruments		
Written Options		
Interest Rate Swaptions	(0.01)	(0.08)
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.01)
Forward Foreign Currency Contracts	0.06	(0.27)
Hedged Forward Foreign Currency Contracts	0.28	0.15
Securities Sold Short	(0.47)	N/A
Other Current Assets & Liabilities	(8.63)	(4.24)
Net Assets	100.00	100.00

Company Section Sect	PAR	FAIR % OF VALUE NET	FAIR % OF FAIR PAR VALUE NET PAR VALUE	% OF NET
Section Sect	DESCRIPTION (000S)		DESCRIPTION (000S) (000S) ASSETS DESCRIPTION (000S) (000S) AS	
Control Cont			Topalar 7155 mortgage 7 ass 111 ough 17 as	0.67
1,000 1,00			0.875% due 15/01/2029 1,413 1,353 0.54 Residential Asset Securities Corp. Trust	0.07
Page Resilient 1939 2018			1 0000/ due 15/03/2046 3 077 3 530 1 00 3.73076 tute 23/09/2030 744 720 C	
Page Registred IA 1.000% and Pril (1998)		58 0.02	1.000% due 15/02/2048 437 353 0.14 Securitized Accet Receive block ILC Trust	0.01
2007-06-10-10-10-10-10-10-10-10-10-10-10-10-10-		744 0 20	1.375% due 15/07/2033 1,418 1,376 0.34 5.730% due 25/12/2036 1,694 1,533 (
2500% a.c. 011002031 33.0 30.0			1.500% due 15/02/2053 828 752 0.30 Wells Fargo Home Equity Asset-Backed Securities Tru	
None Company			1.025 /0 ddc 15/10/2027 (g) 12,040 11,500 4.72	
1,000% also 01/100/2053 13.6 54.0 0.01		0 000	2.125% due 15/02/2040 71 73 0.03	
2007-96			95 095 22 05	
Product Pro	•		0.250% due 21/11/2032 ALID 2.864 1.763 (0.70
1,000% doi: 01010/2559 2-79 32 0.01 1,500% doi: 01010/2559 3-806 379 3-806 0.01 1,500% doi: 01010/2559 3-806 3-90 3-806 0.01 1,500% doi: 01010/2559 3-47 3-70 0.01 1,500% doi: 01010/2559 3-34 0.01 1,500% doi:			NON-AGENCY MORTGAGE-BACKED SECURITIES 0.750% due 21/11/2027 733 494 (0.19
1.000% due 01/01/20053 6.06 672 0.38 2.000% due 01/01/20053 494 6 0.00 3.500% due 01/01/20053 494 6 0.00 3.500% due 01/01/20053 2.40 37 0.10 3.500% due 01/01/20053 3.50 4.00 4.000% due 01/01/20053 3.50 4.00 4.000% due 01/01/20054 3.00 0.10 5.500% due 01/01/2005 1.30 1.50 0.00 5.500% due 01/01/2005 1.30 0.00 5.500% due 01/01/2005 1.00		770 0.24	1211 Avenue of the Americas frust	0.34
1500% do c011002053	•		Ranc of America Alternative Loan Trust 0.500% due	
5.00% due 0.0002033 2.347 337 0.137 3.00 0.108 2.000 0.000200297 1.393 1.53 0.008 0.000000000000000000000000000	1.500% due 01/10/2053 8,066	972 0.38	6.000% dua 25/06/2046 171 145 0.06 01/12/2050 (d) CAD 244 148 (0.06
Section Sect			Banc of America Funding Trust 01/12/2047 (d) 2.251 1.620 (0.64
Realized Dammark A/S 1,000% doi:10/10/2009 3,100 3,000 4,000 1,000% doi:10/10/2009 3,100 3,000 4,000 1,000 3,000 1,000% doi:10/2009 3,000 1,000% doi:10/2009 3,000% doi:10/2009 4,000 4,000 1,000 5,000% doi:10/2009 4,000 4,000 1,000 5,000% doi:10/2009 4,000 4,			6 000% due 25/03/2034 50 58 0.02 France Government International Bond	
1,000% due 01/10/2055		260 014	0.100% due	0.40
1.00% tild 0.1107/2033 1.00			0.10070 ddc	0.00
Section Continue				0.86
Petrobras Global Finance BV 7.250% due 17/03/2044 \$ 157			HarborView Mortgage Loan Trust 25/07/2038 (d) 987 1,022 (0.40
Petrobias Global Finance BV 7.50% due 1703/2044 \$ 157 164 0.07 1703/205% due 1703/2044 \$ 157 1703 1703/205% due 1703/205% due		6,989 2.76	6.572% due 20/06/2055 47 42 0.02 25/07/2030 (d) 1.616 1.840 (0.73
Petrobras Global Finance BV	LITHITIES		New Residential Mortgage Loan Trust 1.800% due	0.02
\$\frac{1}{\text{2}\text{5}}\text{6}{\text{6}\text{4}} \ \$\text{6}{\text{5}\text{6}}\text{6}{\text{6}\text{5}\text{6}}\text{6}{\text{5}\text{6}\text{6}}\text{6}{\text{5}\text{6}\text{6}}\text{6}{\text{5}\text{6}\text{6}\text{6}\text{6}}\text{6}{\text{5}\text{6}\text{6}\text{6}\text{6}}\text{6}{\text{5}\text{6}\text			23/07/2040 (u) 43 30 (0.02
U.S. GOVERNMENT AGENCIES U.S. TREASURY OBLIGATIONS U.S. TREA		164 0.07	3.614% due 10/02/2032 2,000 1,829 0.72 0.100% due	
Sequois Mortgage Trust \$52% due 2007/2036 \$ 120 105 0.04 1,400% due 2,6005/2025 (0) 10,295 11,193 4.42 3,00% due 25001/2058 1,195 2,000 1,295 1,195 4.42 3,00% due 25001/2058 1,195 1,000% due 2,0007/2036 1,195 1,100% due 2,1007/2035 1,195 1,100% due 2,1007/2035 1,195 1,	Total Corporate Bonds & Notes	7,153 2.83		2.37
S872% due 2007/2036	U.S. GOVERNMENT AGENCIES		Seguoja Mortgage Trust 15/05/2030 (d) 2,279 2,353 (0.93
SASS% due 1506/2047 657 638 0.25 5.000% due 250/102/205 2.03 2.093 0.28 2.590% due 1.189 1.317 0.52			3.672 % dde 20/07/2030 \$ 120 103 0.04 26/05/2025 (d) 10.295 11.193 2	4.42
Malw Mortgage Pass-Through Certificates Trust 1.00 1.009/024/01 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 1.009/024/01 2.001/12073 2.009/024/01 2.		638 0.25	3 500% due 25/01/2058 2 230 2 093 0 83 2.350% due	
5.29% due 25/08/2034 5.29 5.29% due 25/08/2034 5.69 5.60 5.00 5.00% due 1.003/2029 (d)		1.675 0.66	Wally Mortgage Page Through Costificator Truct	0.52
2.001/20/3		1,0/5 0.00	5.907% due 25/09/2033 1 1 0.00 0.100% due	
6.438% due 20105/2073 305 307 0.12 6.438% due 2011/2072 1,897 1,915 0.76 6.438% due 2011/2072 1,897 1,915 0.76 6.438% due 2011/2072 1,897 1,915 0.76 6.439% due 0110/2072 2,961 2,802 1.11 6.500% due 010/02/052 2,961 2,802 1.11 6.500% due 010/02/053 982 0.95 0.38 Uniform Mortgage-Backed Security, TBA 4,000% due 010/10/2054 11,900 11,261 4.45 6.500% due 010/02/054 1,800 1,318 1.55 6.000% due 010/02/054 5,800 5,741 2.27 5.5000% due 010/02/054 3,900 3,918 1.55 6.000% due 010/02/054 1,800 11,982 4,73 6.500% due 01/02/02/054 1,800 11,982 4,73 6.500% due 15/04/02/05 2,144 2,068 0.82 6.8,688 2/2/0 U.S. TREASURY OBLIGATIONS U.S. TREASURY OBLIGATIONS U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.125% due 15/04/02/05 2,144 2,068 0.82 6.8,688 2/2/0 0.125% due 15/04/02/05 1,344 9,31 1,54 519 0.125% due 15/04/02/05 1,344 9,31 1,54 519 0.125% due 15/04/02/05 1,344 9,31 1,54 519 0.125% due 15/04/02/05 1,344 9,34 0,47 1,928 1,34 1,34 1,34 1,34 1,34 1,34 1,34 1,34	•		C 4000/ due 25/09/2045 1 610 1 522 0 60 10/03/2024 (u) \$ 434,070 3,104	1.23
Hinform Mortgage-Backed Security 4,000% due 01/08/2052 2,961 2,802 1.11 4,500% due 01/08/2052 982 952 0.88 Uniform Mortgage-Backed Security, TBA 4,000% due 01/01/2054 11,900 11,261 4,45 4,500% due 01/02/2054 14,600 14,163 5.59 5,000% due 01/02/2054 3,900 3,918 1.55 5,000% due 01/02/2054 11,800 11,982 4/73 6,500% due 01/02/2054 12,800 11,982 4/73 6,500% due 01/02/2054 18,800 11,982 4/73 6,500% due 15/04/2025 2,144 2,068 0.82 0.125% due 15/04/2025 2,144 2,068 0.82 0.125% due 15/04/2026 2,816 2,681 1.06 0.125% due 15/04/2026 193 183 0.07 0.125% due 15/04/2026 (3 13 8.49 13,154 5.19 0.125% due 15/04/2026 (3 13 8.49 13,154 5.19 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/04/2030 880 434 0.17 0.125% due 15/04/2030 880 7,804 308 0.125% due 15/04/2031 887 7,804 308 0.125% due 15/04/2031 889 7,804 308 0.125% due			10,970 4.33 10/03/2028 (d) 975,291 7,271 2	2.87
Ameriquest Mortgage Securities, Inc. Asset-Backed Securities Mortgage Securities		1,915 0.76	0.100% due ASSET-BACKED SECURITIES 10/03/2029 (d) 1 687 753 12 612 4	4.98
4.50% due 01/07/2052 982 952 0.38 Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054 11,900 11,261 4.45 4.500% due 01/01/2054 15,800 5,741 2.27 5.500% due 01/02/2054 4,500 5,741 2.27 5.500% due 01/02/2054 3,900 3,918 1.55 6.000% due 01/02/2054 1,800 11,930 4,714 1.86 6.500% due 01/02/2054 4,500 6,868 27.20 U.S. TREASURY OBLIGATIONS		2.802 1.11	Spain Government International Rond	
Uniform Mortgage-Backed Security, TBA 4,000% due 01/01/2054 11,900 11,261 4.45 4,000% due 01/01/2054 14,600 14,163 5.59 5,000% due 01/02/2054 3,900 3,918 1.55 6,000% due 01/02/2054 1,800 11,800 11,982 4.73 6,500% due 01/02/2054 1,800 14,801 1,982 4.73 6,500% due 01/02/2054 1,801 1,800 1,982 4.73 6,500% due 01/02/2054 1,801 1,801 1,982 4.73 6,500% due 01/02/2054 1,801 1,801 1,982 4.73 6,500% due 01/02/2054 1,801 1,801 1,801 1,982 4.73 6,500% due 01/02/2054 1,801 1,801 1,802 4.73 6,500% due 01/02/2050 1,804 1,801 1,802 1,801 1,801 1,802 1,801 1,801 1,802 1,801	4.500% due 01/07/2052 982		Pass-Through Certificates 0.000% due 30/11/2027 (d) € 10.993 12.117 /	<i>1</i> 72
4.500% due 01/02/2054		1 261 4 45	6.250% due 25/05/2034 33 33 0.01 0.700% due	4.70
Solidad 17/02/2054 5,800 5,741 2,27 5,500% due 01/02/2054 3,900 3,918 1,55 5,560% due 25/09/2036 89 85 0.03 0.125% due 01/02/2054 11,800 11,982 4,73 4,714 1,86 68,868 27.20 68,868 28.20 27.20			54000/ L 35/03/2036 440 440 004	
5.760% due 01/02/2054 11,800 11,982 4.73 4.600% due 01/02/2054 11,800 11,982 4.73 4.73 4.600% due 01/02/2054 11,800 11,982 4.73 4.600% due 01/02/2054 4.600 4.714 1.86 68,868 27.20 5.760% due 25/10/2034 131 1.26 0.05 0.125% due 0.125% due 15/04/2025 2,144 2,068 0.25 0.125% due 15/04/2025 2,816 2,681 1.06 0.125% due 15/04/2026 1.93 183 0.07 0.125% due 15/04/2027 763 717 0.28 6.30% due 25/09/2035 138 136 0.05 0.125% due 15/04/2030 1.20 108 0.04 0.125% due 15/04/2031 1.3,544 1.5,00 1.25% due 15/04/2030 1.20 108 0.04 0.125% due 15/04/2031 1.3,546 1.2,50 4.76 0.125% due 15/04/2032 1.3,87 7.8,64 3.08 0.125% due 15/04/2032 1.3,87 7.8,64 3.08 0.125% due 15/04/2035 1.2 7.8 0.3 5.950% due 25/05/2037 1.2 0.00 0.125% due 15/04/2035 1.2 7.8 0.3 5.950% due 25/04/2035 1.2 0.2 0.125% due 15/04/2037 1.3,049 4.15 0.10 0.125% due 15/04/2037 1.3,049 0.15 0.10 0.125% due 15/04/2037 1.3,049 0.15 0.10 0.10 0.10 0.10 0.10 0.10 0.10		5,741 2.27	1.450 /0 ddc 51/10/2021 500 515 C	0.15
Pass-Through Certificates			5112575 ddc	0.17
U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.125% due 15/04/2025	6.500% due 01/02/2054 4,600	4,714 1.86	0.4050/ 1	0.17
U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected Securities (d) 0.125% due 15/04/2025	6	8,868 27.20	6.415% due 25/10/2034 131 126 0.05 22/11/2036 (d) 174 215 (0.08
U.S. Treasury Inflation Protected Securities (d) 0.125% due 15/04/2025 0.2144 0.2068 0.125% due 15/04/2026 0.125% due 15/07/2026 0.13,849 0.125% due 15/01/2036 0.125% due 15/01/2030 0.125% due 15/01/2030 0.125% due 15/01/2030 0.125% due 15/01/2030 0.125% due 15/01/2031 0.125% due 15/01/2032 0.250% due 15/01/2031 0.125% due 15/01/2031 0.125% due 15/01/2032 0.250% due 15/01/2031 0.250% due 15/01/2031 0.250% due 15/01/2031 0.250% due 15/01/2037 0.250% due 15/01	U.S. TREASURY OBLIGATIONS		22/03/2030 (d) 292 440 (0.18
0.125% due 15/04/2026	U.S. Treasury Inflation Protected Securities (d)	U.125% due	O 70
0.125% due 15/07/2026 (g) 13,849 13,154 5.19			C 2700/ -1 25/04/2020 000 055 0.24	0.76
0.125% due 15/10/2027 763 717 0.28 0.25% due 15/04/2027 763 717 0.28 0.125% due 15/04/2027 763 717 0.28 0.125% due 15/07/2030 120 108 0.04 0.125% due 15/07/2030 480 434 0.17 0.125% due 15/07/2031 (h) 13,546 12,050 4.76 0.125% due 15/07/2032 8,879 7,804 3.08 0.125% due 15/02/2051 827 513 0.20 0.125% due 15/02/2051 827 513 0.20 0.125% due 15/02/2052 663 407 0.16 0.125% due 15/02/2052 663 407 0.16 0.25% due 15/02/2050 120 78 0.03 0.375% due 15/01/2027 1,898 1,804 0.71 0.375% due 15/07/2027 11,043 10,496 4.15 0.84 0.625% due 15/07/2027 11,043 10,496 4.15 0.625% due 15/07/2028 2,245 2,245 2,245 0.84 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/07/2034 619 603 0.24 0.625% due 22/07/2030 556 894 0.35 85.246 33.66				0.27
0.125% due 15/07/2030	0.125% due 15/10/2026 (g) 13,849 1	13,154 5.19		0.82
0.125% due 15/07/2031 (h) 13,546 12,050 4.76 (6.325% due 25/08/2034 118 116 0.05 0.125% due 15/07/2031 (h) 13,546 12,050 4.76 (6.325% due 25/08/2034 118 116 0.05 0.125% due 15/07/2032 8,879 7,804 3.08 HSI Asset Securitization Corp. Trust 0.125% due 15/02/2051 827 513 0.20 5.790% due 25/05/2037 12 12 0.00 0.625% due 0.22/03/2051 (d) 488 496 0.20 0.125% due 15/02/2052 663 407 0.16 JPMorgan Mortgage Acquisition Trust 0.250% due 15/02/2050 120 78 0.03 0.375% due 15/02/2057 1,898 1,804 0.71 0.375% due 15/07/2027 1,898 1,804 0.71 0.375% due 15/07/2027 11,043 10,496 4.15 0.625% due 15/07/2028 2,245 2,125 0.84 0.625% due 15/07/2038 2,245 2,125 0.85 0.625% due 15/07/2036 1,675 1,646 0.65 0.750% due 0.625% due 0.625			10/00/00 10 / 10	0.77
0.125% due 15/07/2051 827 513 0.20 5.790% due 25/05/2037 12 12 0.00 0.625% due 0.625% due 0.625% due 0.625% due 15/07/2027 11,043 10,496 4.15 0.500% due 15/07/2027 11,043 10,496 0.625% due 15/07/2028 2,245 2,125 0.84 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/07/2033 13 10 0.00 488 496 0.20 0.625% due 0.625%	0.125% due 15/07/2030 480	434 0.17	1 one Equity Asset 11ust	0.77
0.125% due 15/02/2052 663 407 0.16			HSI Asset Securitization Corp. Trust 22/03/2051 (d) 488 496 (0.20
0.250% due 15/02/2050 120 78 0.03 5.950% due 25/07/2036 1,675 1,646 0.65 22/11/2042 (d) 889 1,102 0.43 0.375% due 15/07/2027 1,898 1,804 0.71 0.5075% due 15/07/2027 11,043 10,496 4.15 6.130% due 25/01/2035 99 96 0.04 22/11/2047 (d) 2,273 2,773 1.09 0.505% due 15/07/2028 2,245 2,125 0.84 0.625% due 15/07/2032 6,248 5,712 2.06 Park Place Securities, Inc. Asset-Backed Pass-Through Certificates 7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 894 0.35 85.246 33.66	0.125% due 15/02/2051 827	513 0.20	5./90% due 25/05/2037 12 12 0.00 22/03/2040 (d) 262 331 (0.13
0.375% due 15/01/2027 1,898 1,804 0.71 0.375% due 15/07/2027 11,043 10,496 4.15 6.130% due 25/01/2035 99 96 0.04 0.625% due 15/01/2026 129 125 0.05 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/02/2043 13 10 0.00 Morgan Stanley ABS Capital, Inc. Trust 6.130% due 25/01/2035 99 96 0.04 0.04 0.0750% due 22/11/2047 (d) 2,273 2,773 1.09 0.750% due 22/11/2027 (d) 2,064 2,776 1.10 0.625% due 15/07/2032 6,248 5,712 2.26 7.270% due 25/12/2034 619 603 0.24 0.25% due 25/07/2030 556 894 0.35 0.24 0.25% due 15/07/2030 556 894 0.35 0.24 0.25% due 15/07/2030 0.25% due 25/12/2034 619 603 0.24 0.25% due 25/07/2030 0.25%				0.43
0.375% due 15/07/2027 11,043 10,496 4.15 6.130% due 25/01/2035 99 96 0.04 22/11/2047 (d) 2,273 2,773 1.09 0.500% due 15/01/2026 129 125 0.05 Park Place Securities, Inc. Asset-Backed Pass-Through Certificates 7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 89.4 0.35 85.246 33.66	0.375% due 15/01/2027 1,898	1,804 0.71	Morgan Stanley ABS Capital, Inc. Trust 0.750% due	
0.625% due 15/01/2026 129 125 0.05 0.625% due 15/07/2032 6,248 5,712 2.26 0.625% due 15/02/2043 13 10 0.00 Pass-Through Certificates 7.270% due 25/12/2034 619 603 0.24 22/11/2027 (d) 2,064 2,776 1.10 4.125% due 22/07/2030 556 894 0.35 85.246 33.66			1 250% duo	1.09
0.625% due 15/07/2032 6,248 5,712 2.26 7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 894 0.35 85.246 33.66	0.625% due 15/01/2026 129	125 0.05	Pass-Through Certificates 22/11/2027 (d) 2,064 2,776 1	
			7.270% due 25/12/2034 619 603 0.24 4.125% due 22/07/2030 556 894 0	
			03,240 32	5.00

Schedule of Investments Inflation Multi-Asset Fund (cont.)

DESCRIPTION	SHARES	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS		PAR 00S)	FAIR VALUE (000S)	% OF NET ASSETS
COMMON STOCKS			AvalonBay Communities, Inc.	2,925 \$	548	0.22	SHORT-TERM INSTRUMENTS			
CONSUMER DISCRETIONARY			Boston Properties, Inc.	1,575	111	0.04	COMMERCIAL PAPER			
Capri Holdings Ltd. (a)	800 !	\$ 40 0.02	Brixmor Property Group, Inc.	2,765	64	0.03	Arrow Electronics, Inc.			
Hilton Worldwide Holdings, Inc.	550	100 0.04	Camden Property Trust	2,502	249	0.10		250 \$	249	0.09
Marriott International, Inc. 'A'	380	86 0.03	COPT Defense Properties	1,749	45	0.02		250	249	0.10
		226 0.09	Crown Castle, Inc.	1,440		0.07	AT+T, Inc.	200	889	0.25
			CubeSmart	3,325		0.06		900	889	0.35
CONSUMER STAPLES			DiamondRock Hospitality Co.	9,304		0.03	CIGNA Group 5.680% due 17/01/2024	250	249	0.10
Sovos Brands, Inc. (a)	1,300	29 0.01	Digital Realty Trust, Inc.	4,653		0.25	Fidelity National Information Serv			0.10
ENERGY			Equinix, Inc.	1,460	1,176			250	250	0.10
ENERGY			Equity LifeStyle Properties, Inc.	5,644		0.16	5.710% due 16/01/2024	250	249	0.10
Hess Corp.	400	58 0.02	Equity Residential	6,450		0.16	Intercontinental Exchange, Inc.			
Pioneer Natural Resources Co.	200	45 0.02	Essex Property Trust, Inc.	557		0.06	5.600% due 03/01/2024	250	250	0.10
		103 0.04	Extra Space Storage, Inc.	1,393		0.09	Kinder Morgan, Inc.			
HEALTH CARE			First Industrial Realty Trust, Inc.	6,668	351	0.14		250	249	0.10
HEALTH CARE			Gaming and Leisure Properties, Inc.	5,819	227	0.11	Marathon Oil Corp. 6.050% due 03/01/2024	250	250	0.10
Amedisys, Inc. (a)	400	38 0.01	Healthpeak Properties, Inc.	11,757		0.09		230	230	0.10
Cerevel Therapeutics Holdings,			Host Hotels & Resorts, Inc.	11,538		0.09	Quanta Services, Inc. 5.900% due 08/01/2024	250	250	0.10
Inc. (a)	1,100	47 0.02	InvenTrust Properties Corp.	3,367		0.03	Southern California Edison Co.		250	0.10
ImmunoGen, Inc. (a)	1,300	38 0.02	Invitation Homes, Inc.	16,974		0.23		250	249	0.10
Karuna Therapeutics, Inc. (a)	100	32 0.01	Kilroy Realty Corp.	3,195		0.05	5.730% due 17/01/2024	500	498	0.19
RayzeBio, Inc. (a)	400	25 0.01	Kimco Realty Corp.	5,012		0.04	VW Credit, Inc.			
		180 0.07	Mid-America Apartment	3,012	107	0.01	5.640% due 03/01/2024	250	250	0.10
INFORMATION TECHNOLOGY			Communities, Inc.	316	43	0.02			4,131	1.63
	400	61 0.03	National Storage				HUNGARY TREASURY BILLS			
Splunk, Inc. (a)	400	01 0.03	Affiliates Trust	2,487		0.04	10.900% due			
MATERIALS			Park Hotels & Resorts, Inc.	11,538		0.07	04/01/2024 (b)(c) HUF 93,0	000	269	0.11
United States Steel Corp.	1,100	53 0.02	Prologis, Inc.	12,258	1,634		Total Short-Term Instruments		4,400	1.74
·	,		Public Storage	2,443		0.29		_	· ·	
REAL ESTATE			Realty Income Corp.	6,617		0.15	Total Transferable Securities	\$ 7	289,304	114.24
Howard Hughes Holdings, Inc. (a)	1,891	162 0.06	Regency Centers Corp.	1,453	9/	0.04	SHA	ARES		
UTILITIES			Retail Opportunity Investments Corp.	7,800	110	0.04	INVESTMENT FUNDS			
	224	12 0.01	Rexford Industrial Realty, Inc.	4,066		0.04	COLLECTIVE INVESTMENT SCHE	MES		
PNM Resources, Inc.	324	13 0.01	RLJ Lodging Trust	23,571		0.03	PIMCO Select Funds			
		827 0.33	Ryman Hospitality	23,371	270	0.11	plc - PIMCO			
PREFERRED SECURITIES			Properties, Inc.	2,558	282	0.11	US Dollar Short-			
			SBA Communications Corp.	1,114	283	0.11	Term Floating NAV			
Nationwide Building Society 10.250%	813	135 0.05	Simon Property Group, Inc.	6,100	870	0.34	Fund (f) 187,	197	1,865	0.74
10.230 /0	015	155 0.05	SITE Centers Corp.	8,801	120	0.05	EXCHANGE-TRADED FUNDS			
REAL ESTATE INVESTMENT TRU	ISTS		Sun Communities, Inc.	2,529	338	0.13				
Alexandria Real Estate			Sunstone Hotel Investors, Inc.	12,397	133	0.05	Invesco Physical Gold ETC 74,	145	14,779	5.84
Equities, Inc.	2,453	311 0.12	Terreno Realty Corp.	2,081	130	0.05	iShares Physical		.,,,,	2.0 /
American Assets Trust, Inc.	4,191	94 0.04	UDR, Inc.	4,825	185	0.07	Gold ETC 288,7	780	11,612	4.58
American Homes 4 Rent 'A'	11,518	414 0.16	Ventas, Inc.	4,758	237	0.09			26,391	10.42
American Tower Corp.	1,336	288 0.11	VICI Properties, Inc.	18,101	577	0.23				
Americold Realty Trust, Inc.	5,937	180 0.07	WP Carey, Inc.	3,447	223	0.09	Total Investment Funds	\$	28,256	11.16
Apartment Income REIT Corp.	4,071	141 0.06		_	14,973	5.91				

REPURCHASE AGREEMENTS

_Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 364	U.S. Treasury Notes 0.250% due 31/07/2025	\$ (371)	\$ 364	\$ 364	0.14
Total Repurch	ase Agreeme	ents				\$ (371)	\$ 364	\$ 364	0.14

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Australia Government 3-Year Note March Futures Australia Government 10-Year Bond March Futures	Short Short	03/2024 03/2024	8 1	\$ (6) (2)	0.00 0.00

				Unrealised	
		Expiration	# of	Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
Euro-Bobl March Futures	Short	03/2024	17	\$ (36)	(0.01)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	40	191	0.07
Euro-BTP Italy Government Bond March Futures	Short	03/2024	51	(51)	(0.02)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	57	(1)	0.00
Euro-Buxl 30-Year Bond March Futures	Short	03/2024	23	(291)	(0.12)
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	63	259	0.10
Euro-Schatz March Futures	Short	03/2024	171	(128)	(0.05)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	44	101	0.04
U.S. Treasury 5-Year Note March Futures	Short	03/2024	374	(903)	(0.36)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	109	18	0.01
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	50	(256)	(0.10)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	78	(714)	(0.28)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	41	(530)	(0.21)
United Kingdom Long Ğilt March Futures	Long	03/2024	55	244	0.10
				\$ (2,105)	(0.83)

WRITTEN OPTIONS						
FUTURE STYLED OPTIONS ON EXCHANGE-TRADED FUTURES CONTRACTS						
Description	Exercise Price	Expiration Date	# of Contracts	Premium	Fair Value	% of Net Assets
Call - ICE Euribor April 2024 Futures	\$ 96.750	12/04/2024	185	\$ (125)	\$ (125)	(0.05)
Total Financial Derivative Instruments Dealt in on a Regulated Market					\$ (2,230)	(0.88)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

ay/ eceive oating ate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Asse
eceive	1-Day GBP-SONIO Compounded-OIS	0.500%	16/03/2042	£ 2,200	\$ 83	0.03
ay	1-Day GBP-SONIO Compounded-OIS	1.500	15/06/2052	6,500	(1,906)	(0.75)
eceive ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	4,000	(666)	(0.26)
ay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	3,500	284	0.11
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	16/06/2031	¥ 50,000	15	0.01
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.450	20/03/2029	154,390	47	0.02
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/12/2031	77,000	7	0.00
eceive	1-Day JPY-MUTKCALM Compounded-OIS	0.550	14/09/2028	1,950,000	(73)	(0.03
eceive	1-Day USD-SOFR Compounded-OIS	1.840	21/11/2028	\$ 3,100	286	0.11
ау	1-Day USD-SOFR Compounded-OIS	1.888	21/11/2053	600	(193)	(0.08
eceive	1-Day USD-SOFR Compounded-OIS	2.237	21/11/2053	2,300	448	0.18
ау	1-Day USD-SOFR Compounded-OIS	2.340	21/11/2028	11,200	(638)	(0.25
ceive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	2.865	13/02/2054	10,900	644	0.25
ay ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.085	13/02/2034	24,600	(535)	(0.21
y(1)	1-Day USD-SOFR Compounded-OIS	3.900	22/03/2026	10,400	17	0.01
ceive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	66,900	(228)	(0.09
у	1-Day USD-SOFR Compounded-OIS	4.606	31/10/2025	29,600	340	0.13
y	1-Day USD-SOFR Compounded-OIS	4.611	31/10/2025	5,500	64	0.03
ceive	1-Day USD-SOFR Compounded-OIS	4.868	22/12/2025	10,400	(108)	(0.04
ceive	6-Month EUR-EURIBOR	0.190	04/11/2052	€ 200	87	0.03
ceive	6-Month EUR-EURIBOR	0.195	04/11/2052	200	100	0.04
eceive	6-Month EUR-EURIBOR	0.197	08/11/2052	400	174	0.07
У	6-Month EUR-EURIBOR	0.650	12/04/2027	600	(39)	(0.02
ý	6-Month EUR-EURIBOR	0.650	11/05/2027	300	(18)	(0.0
y	6-Month EUR-EURIBOR	0.700	11/04/2027	300	(19)	(0.01
y	6-Month EUR-EURIBOR	1.000	13/05/2027	600	(30)	(0.0)
y	6-Month EUR-EURIBOR	1.000	18/05/2027	200	(10)	0.00
ceive ⁽¹⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	11,180	(1,594)	(0.63
У	6-Month EUR-EURIBOR	2.879	15/08/2032	8,400	256	0.10
y ⁽¹⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	35,010	2,523	1.00
ceive ⁽¹⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	40,400	(713)	(0.28
У	CPTFEMU	2.356	15/11/2033	1,800	44	0.0
ceive	CPTFEMU	2.359	15/08/2030	1,400	26	0.0
У	CPTFEMU	2.363	15/11/2033	1,100	26	0.0
y	CPTFEMU	2.390	15/11/2033	1,000	26	0.0
ceive	CPTFEMU	2.470	15/07/2032	1,100	19	0.0
ceive	CPTFEMU	2.548	15/11/2053	400	(13)	(0.0
у	CPTFEMU	2.590	15/12/2052	500	17	0.0
ceive	CPTFEMU	2.600	15/05/2032	2,400	37	0.0
ceive	CPTFEMU	2.620	15/11/2053	200	(12)	0.00
у	CPTFEMU	2.680	15/04/2053	2,100	163	0.06
ý	CPTFEMU	2.682	15/10/2053	300	24	0.0
y	CPTFEMU	2.700	15/04/2053	2,300	147	0.06
ceive	CPTFEMU	2.720	15/06/2032	4,200	(37)	(0.01
ıy	CPTFEMU	2.736	15/10/2053	500	45	0.02
ý	CPTFEMU	2.763	15/09/2053	1,100	117	0.05

Schedule of Investments Inflation Multi-Asset Fund (cont.)

Pay/ Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive	CPTFEMU	2.965%	15/05/2027	€ 10,700	\$ 224	0.09
Receive	CPTFEMU	2.980	15/06/2027	9,900	27	0.01
Receive	CPTFEMU	3.000	15/05/2027	1,900	35	0.01
Receive	CPTFEMU	3.130	15/05/2027	2,100	24	0.01
Pay	CPURNSA	1.280	19/05/2030	\$ 600	(39)	(0.02)
Receive	CPURNSA	1.794	24/08/2027	850	60	0.02
Receive	CPURNSA	1.798	25/08/2027	300	21	0.01
Receive	CPURNSA	1.890	27/08/2027	500	36	0.01
Pay	CPURNSA	1.954	03/06/2029	750	(55)	(0.02)
Pay	CPURNSA	2.165	16/04/2029	500	(38)	(0.02)
Receive	CPURNSA	2.314	26/02/2026	400	30	0.01
Pay	CPURNSA	2.353	09/05/2028	300	(24)	(0.01)
Pay	CPURNSA	2.360	09/05/2028	450	(36)	(0.01)
Pay	CPURNSA	2.364	10/05/2028	460	(36)	(0.01)
Pay	CPURNSA	2.379	09/07/2028	300	(24)	(0.01)
Receive	CPURNSA	2.419	05/03/2026	700	`52 [°]	0.02
Receive	CPURNSA	2.703	25/05/2026	300	23	0.01
Receive	CPURNSA	2.768	13/05/2026	500	38	0.01
Receive	CPURNSA	2.813	14/05/2026	300	23	0.01
Pay	FRCPXTOB	1.280	15/11/2034	€ 200	(35)	(0.01)
Pay	FRCPXTOB	1.590	15/02/2028	180	(25)	(0.01)
Pay	UKRPI	3.480	15/01/2030	£ 800	(178)	(0.07)
Pay	UKRPI	3.566	15/03/2036	500	(90)	(0.04)
Pay	UKRPI	3.850	15/09/2024	400	(90)	(0.04)
Receive	UKRPI	4.143	15/10/2032	400	(1)	0.00
Receive	UKRPI	4.288	15/02/2032	2,500	165	0.07
Receive	UKRPI	4.595	15/08/2032	4,600	(247)	(0.10)
Receive	UKRPI	4.615	15/02/2027	4,900	229	0.09
Receive	UKRPI	4.735	15/12/2026	400	45	0.02
Receive	UKRPI	5.200	15/06/2024	1,300	67	0.03
Receive	UKRPI	5.330	15/06/2024	1,800	87	0.03
Receive	UKRPI	6.600	15/05/2024	800	43	0.02
					\$ (455)	(0.18)
Total Cent	rally Cleared Financial Derivative Instruments				\$ (455)	(0.18)

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

WKIITEN O	PTIONS							
INFLATION-C	APPED OPTIONS							
_		Initial		Expiration	Notional		Fair	% of
Counterparty	Description	Index	Floating Rate	Date	Amount ⁽¹⁾	Premium	Value	Net Assets
GLM	Cap - OTC CPALEMU	\$ 100.151	Maximum of [(Final Index/Initial Index -1) - 3.000%]	22/06/2025	200	¢ (4.4)	¢ (4.4)	(0.04)
			or ()	22/06/2035	300	§ (14)	8 (11)	(0.01)

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BPS	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.700%	13/02/2024	19.300	\$ (84)	\$ (286)	(0.11)
FAR	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.760	16/01/2024	15,800	(73)	(223)	(0.09)
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.900	20/03/2024	20,800	(100)	(116)	(0.05)
	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.900	29/08/2025	4,000	(52)	(87)	(0.03)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.900	29/08/2025	4,000	(52)	(20)	(0.01)
GST	Call - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.800	01/09/2025	22,800	(288)	(465)	(0.18)
	Put - OTC 2-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.800	01/09/2025	22,800	(288)	(126)	(0.05)
MYC	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.758	16/01/2024	3,200	(15)	(45)	(0.02)
							\$ (952)	\$ (1,368)	(0.54)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	tional ount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 200	\$ (6)	\$ 6	\$ 0	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	800	(26)	26	0	0.00
SAL	CMBX.NA.AAA.12 Index	0.500	17/08/2061	200	0	(1)	(1)	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	400	(12)	12	0	0.00
					\$ (44)	\$ 43	\$ (1)	0.00

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

(2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

INTEREST RA	ATE SWAPS								
Counterparty	Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MYC	Receive	CPURNSA	1.800%	20/07/2026	\$ 600	\$ 0	\$ (89)	\$ (89)	(0.04)
	Receive	CPURNSA	1.805	20/09/2026	50	0	(7)	(7)	0.00
	Receive	CPURNSA	1.810	19/07/2026	500	0	(73)	(73)	(0.03)
						\$ 0	\$ (169)	\$ (169)	(0.07)

TOTAL RET	JRN SWAPS	ON INDICES								
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
CBK	Receive	TRNGLU Index	2,377	1-Month USD-LIBOR less						
				a specified spread	\$ 11,726	10/07/2024	\$ 0	\$ (32)	\$ (32)	(0.01)
JPM	Receive	JMABDEWU Index	1,627	0.053%	263	15/02/2024	0	(1)	(1)	0.00
	Receive	JMABNIU5 Index	95,050	0.000	17,075	15/02/2024	0	(153)	(153)	(0.06)
MAC	Receive	PIMCODBV Index	43,741	0.600	5,688	16/01/2024	0	30	30	0.01
	Receive	PIMCODBU Index	213,477	0.150	33,758	15/03/2024	(4)	(204)	(208)	(80.0)
							\$ (4)	\$ (360)	\$ (364)	(0.14)

TOTAL RET	JRN SWAPS	ON SECURITIES								
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Pay	Exxon Mobil Corp.	465	1-Month USD-LIBOR						
MYI	Pav	Chevron Corp.	410	plus a specified spread 1-Month USD-LIBOR	\$ 46	16/10/2024	\$ 0	\$ 0	\$ 0	0.00
	,			plus a specified spread	61	24/04/2024	0	0	0	0.00
							\$ 0	\$ 0	\$ 0	0.00

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 10,27		13,011	\$ 0	\$ (92)	\$ (92)	(0.04)
	02/2024	\$ 1,23		8,749	0	(1)	(1)	0.00
	03/2024	CNH 29,43		4,095	0	(63)	(63)	(0.02)
	03/2024	\$ 42		35,363	1	0	1	0.00
	06/2024	2,59		3,331,080	0	0	0	0.00
BPS	01/2024	CAD 8,49		6,280	0	(166)	(166)	(0.07)
	01/2024	DKK 26,21		3,865	0	(21)	(21)	(0.01)
	01/2024	€ 36,60		39,940	0	(505)	(505)	(0.20)
	01/2024	£ 2,06		2,616	0	(13)	(13)	(0.01)
	01/2024	HUF 18,01		51	0	(1)	(1)	0.00
	01/2024	¥ 174,30		1,185	0	(53)	(53)	(0.02)
	01/2024	KRW 65,68		50	0	(1)	(1)	0.00
	01/2024	PLN 56		133	0	(9)	(9)	0.00
	01/2024	\$ 30		2,100	2	0	2	0.00
	01/2024	14		135	0	0	0	0.00
	01/2024		1 HUF	351	0	0	0	0.00
	01/2024	5		773,309	0	0	0	0.00
	01/2024	1,89		35,052	23	0	23	0.01
	02/2024	CNY 3,21		451	0	(2)	(2)	0.00
	02/2024	\$ 99		7,065	3	0	3	0.00
	02/2024	86	7 TWD	27,561	44	0	44	0.02
	03/2024	IDR 2,443,19		153	0	(5)	(5)	0.00
	03/2024	TWD 3,71	7	118	0	(5)	(5)	0.00
	03/2024	\$ 1,46		122,832	2	0	2	0.00
BRC	01/2024	CHF 3	7 \$	42	0	(2)	(2)	0.00
	01/2024	KRW 64,61	5	50	0	0	0	0.00
	01/2024	MXN 2,15	6	124	0	(3)	(3)	0.00
	01/2024	\$ 1,06		18,744	33	0	33	0.01
	01/2024	2,48		10,872	278	0	278	0.11
	01/2024	2,00		61,127	32	0	32	0.01
	01/2024	5		924	1	0	1	0.00
	03/2024	TRY 2,34		75	0	0	0	0.00
	03/2024	\$ 1,14	9 IDR	17,869,073	9	0	9	0.00
	03/2024		1 THB	30	0	0	0	0.00
CBK	01/2024	BRL 8,87		1,823	0	(4)	(4)	0.00
	01/2024	COP 950,25	3	241	0	(4)	(4)	0.00
	01/2024	DKK 1,31		192	0	(3)	(3)	0.00
	01/2024	HUF 2,35	2	7	0	0	0	0.00
	01/2024	IDR 771,42	7	50	0	0	0	0.00
	01/2024	¥ 58,00	Ω	408	0	(4)	(4)	0.00

Schedule of Investments Inflation Multi-Asset Fund (cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	MXN 6,628	\$ 376	\$ 0	\$ (14)	\$ (14)	(0.01)
	01/2024	\$ 190	CHF 166	7	0	7	0.00
	01/2024	478	COP 1,904,395	13	0	13	0.01
	01/2024 01/2024	346 ZAR 855	ZAR 6,580 \$ 45	13 0	0 (1)	13 (1)	0.01 0.00
	02/2024	CNY 2,018	280	0	(5)	(5)	0.00
	03/2024	\$ 50	IDR 771,625	Ö	0	0	0.00
	03/2024	644	ILS 2,346	9	0	9	0.00
	03/2024	304	PEN 1,143	4	0	4	0.00
	04/2024	1,823	BRL 8,965	8	0	8	0.00
DUB	06/2024 01/2024	KRW 1,326,248 64,985	\$ 1,016 50	0	(16) 0	(16) 0	(0.01) 0.00
J0B	03/2024	\$ 3,293	SGD 4,359	23	0	23	0.00
	06/2024	800	KRW 1,041,676	11	Õ	11	0.00
FAR	02/2024	CNY 917	\$ 128	0	(2)	(2)	0.00
GLM	01/2024	CAD 66	50	0	0	0	0.00
	01/2024	DKK 31,916	4,708	0	(23)	(23)	(0.01)
	01/2024	HUF 49,512	133	0	(10)	(10)	0.00
	01/2024	¥ 411,943 \$ 1,885	2,802	0 70	(122)	(122)	(0.05)
	01/2024 01/2024	\$ 1,885 4,171	BRL 9,494 MXN 73,168	130	0	70 130	0.03 0.05
	01/2024	ZAR 952	\$ 50	0	(2)	(2)	0.00
	03/2024	IDR 46,381	3	Ő	0	0	0.00
	06/2024	KRW 1,330,993	1,024	0	(12)	(12)	0.00
JPM	01/2024	HUF 69,340	198	0	(3)	(3)	0.00
	01/2024	\$ 50	IDR 769,350	0	0	0	0.00
	01/2024	50 1 FEO	KRW 64,807	0	0	0	0.00
	02/2024 03/2024	1,550 IDR 71,066	BRL 7,601 \$ 5	12 0	0	12 0	0.00 0.00
	03/2024	\$ 440	INR 36,816	1	0	1	0.00
	03/2024	2,279	TWD 70,862	69	Õ	69	0.03
	06/2024	KRW 64,252	\$ 50	0	0	0	0.00
MBC	01/2024	AUD 3,878	2,570	0	(77)	(77)	(0.03)
	01/2024	£ 215	272	0	(2)	(2)	0.00
	01/2024	HUF 1 \$ 492	0 £ 388	0	0	0	0.00
	01/2024 01/2024	\$ 492 1,181	£ 388 HUF 433,259	3 68	0	3 68	0.00 0.03
	03/2024	TRY 6,062	\$ 194	0	0	0	0.00
	03/2024	TWD 370	12	Õ	(1)	(1)	0.00
	03/2024	\$ 785	PHP 43,917	8	0	8	0.00
MYI	01/2024	HUF 3,299	\$ 9	0	0	0	0.00
	01/2024	PLN 519	130	0	(2)	(2)	0.00
	01/2024 01/2024	\$ 1,674 837	DKK 11,400 € 757	15 1	0 (2)	15 (1)	0.01 0.00
	01/2024	1,862	MYR 8,690	34	0	34	0.00
	01/2024	20	SGD 26	0	Õ	0	0.00
	01/2024	ZAR 2,525	\$ 135	0	(3)	(3)	0.00
	02/2024	\$ 2,494	CNY 17,662	3	0	3	0.00
	03/2024	1,758	IDR 27,059,536	0	(3)	(3)	0.00
RBC	06/2024 04/2024	461 6	KRW 599,027 MXN 107	6 0	0	6 0	0.00 0.00
SCX	01/2024	399	¥ 58,100	14	0	14	0.00
JCA	01/2024	580	MXN 10,184	19	Ő	19	0.01
	01/2024	282	SEK 2,929	9	Ö	19 9	0.00
	01/2024	365	ZAR 6,920	13	0	13	0.01
	03/2024	TWD 96,494	\$ 3,102	0	(95)	(95)	(0.04)
	03/2024	\$ 396	HKD 3,086	0	0	0	0.00
	03/2024	3,000	INR 250,894	5	0	5	0.00
50G	03/2024 02/2024	1,972 772	THB 68,156 RON 3,542	38 14	0 0	38 14	0.01 0.01
	03/2024	TWD 3,952	\$ 125	0	(6)	(6)	0.00
SSB	01/2024	\$ 629	CLP 556,000	7	0	(6) 7	0.00
TOR	01/2024	¥ 2,330,009	\$ 15,884	0	(653)	(653)	(0.26)
UAG	01/2024	BRL 614	124	0	(2)	(2)	0.00
	01/2024	\$ 87	MXN 1,528	3	0	(653) (2) 3 6	0.00
	01/2024	145	ZAR 2,762	6	0	6	0.00
	03/2024 03/2024	THB 4,468 \$ 1,560	\$ 129 CZK 34,726	0	(3) (9)	(3) (9)	0.00 0.00
	03/2024	, JOU	CLN 34,120				
				\$ 1,064	\$ (2,025)	\$ (961)	(0.38)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the E Class AUD (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	75	AUD	113	\$ 2	\$ 0	\$ 2	0.00
BPS	01/2024	AUD	1	\$	1	0	0	0	0.00
CBK	01/2024	\$	0	KRW	87	0	0	0	0.00
MBC	01/2024		40	AUD	60	1	0	1	0.00
UAG	01/2024		57		85	2	0	2	0.00
						\$ 5	\$ 0	\$ 5	0.00

As at 31 December 2023, the Institutional EUR (Partially Hedged) Accumulation, E Class EUR (Partially Hedged) Accumulation and E Class EUR (Partially Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,660	\$ 1,814	\$ 1	\$ (21)	\$ (20)	(0.01)
	01/2024	\$ 1,704	€ 1,561	22	0	22	0.01
CBK	01/2024	€ 1,522	\$ 1,659	0	(24)	(24)	(0.01)
MBC	01/2024	863	935	0	(18)	(18)	(0.01)
	01/2024	\$ 37,845	€ 34,421	187	0	187	0.07
MYI	01/2024	37,729	34,327	199	0	199	0.08
UAG	01/2024	8,776	7,978	39	0	39	0.02
				\$ 448	\$ (63)	\$ 385	0.15

As at 31 December 2023, the Institutional GBP (Partially Hedged) Accumulation and E Class GBP (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Curren be Deli			rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	146	£	115	\$ 1	\$ 0	\$ 1	0.00
BPS	01/2024		237		187	1	0	1	0.00
CBK	01/2024	KRW 3	3,045	\$	2	0	0	0	0.00
DUB	01/2024	£	5		7	0	0	0	0.00
MBC	01/2024	\$	4	£	3	0	0	0	0.00
MYI	01/2024	£	6	\$	8	0	0	0	0.00
	01/2024	\$	1	£	1	0	0	0	0.00
NGF	01/2024	£	7	\$	9	0	0	0	0.00
RYL	01/2024		142		179	0	(2)	(2)	0.00
SCX	01/2024	\$ 1	1,425	£	1,127	12	0	12	0.01
UAG	01/2024	£	3	\$	3	0	0	0	0.00
	01/2024	\$ 1	1,369	£	1,082	10	0	10	0.00
						\$ 24	\$ (2)	\$ 22	0.01

As at 31 December 2023, the Administrative SGD (Hedged) Income II and E Class SGD (Partially Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 234	SGD 312	\$ 3	\$ 0	\$ 3	0.00
GLM	01/2024	2	3	0	0	0	0.00
JPM	01/2024	187	249	2	0	2	0.00
MBC	01/2024	SGD 32	\$ 24	0	0	0	0.00
	02/2024	20	15	0	0	0	0.00
MYI	01/2024	\$ 1,219	SGD 1,626	14	0	14	0.01
	02/2024	SGD 23	\$ 17	0	0	0	0.00
TOR	01/2024	\$ 1,325	SGD 1,768	15	0	15	0.01
	02/2024	SGD 17	\$ 13	0	0	0	0.00
				\$ 34	\$ 0	\$ 34	0.02
Total OTC Financial Deriva	ntive Instruments					\$ (2,428)	(0.96)
Total Investments						\$ 312,811	123.52
Other Current Assets & Lia	abilities					\$ (59,563)	(23.52)
Net Assets						\$ 253,248	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Securities with an aggregate fair value of \$15,168 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (h) Security with an aggregate fair value of \$1,225 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$4,010 (31 December 2022: \$5,919) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$2,460 (31 December 2022: \$2,260) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Schedule of Investments Inflation Multi-Asset Fund (cont.)

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 15,799	\$ 273,301	\$ 204	\$ 289,304
Investment Funds	28,256	0	0	28,256
Repurchase Agreements	0	364	0	364
Financial Derivative Instruments ⁽³⁾	54	(5,167)	0	(5,113)
Totals	\$ 44,109	\$ 268,498	\$ 204	\$ 312,811

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 8,543	\$ 311,578	\$ 0	\$ 320,121
Investment Funds	68,975	0	0	68,975
Repurchase Agreements	0	40,720	0	40,720
Financial Derivative Instruments ⁽³⁾	1,933	2,088	0	4,021
Totals	\$ 79,451	\$ 354,386	\$ 0	\$ 433,837

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
GRE	5.520%	14/12/2023	04/01/2024	\$ (11,818)	\$ (11,850)	(4.68)
	5.520	18/12/2023	04/01/2024	(3,206)	(3,213)	(1.27)
Total Reverse Repurchase Agreements					\$ (15,063)	(5.95)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Sale-Buyback Financing Transactions	% of Net Assets
TDM	5.530%	19/12/2023	02/01/2024	\$ (1,226)	\$ (1,229)	(0.49)
Total Sale-Buyback Financing Transactions					\$ (1,229)	(0.49)

Davable for

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾
AZD	\$ 2	\$ 0	\$ 2	\$ 1	\$ 0	\$ 1
BOA	(151)	0	(151)	441	(240)	201
BPS	(990)	1,250	260	(230)	620	390
BRC	348	(370)	(22)	170	170	340
CBK	(53)	(1,080)	(1,133)	430	(240)	190
DUB	34	0	34	(119)	0	(119)
FAR	(225)	0	(225)	N/A	N/A	N/A
GLM	(203)	0	(203)	557	(550)	7
GST	(591)	560	(31)	(118)	260	142
JPM	(73)	0	(73)	40	400	440
MAC	(178)	0	(178)	192	0	192
MBC	169	(360)	(191)	375	(200)	175
MYC	(214)	260	46	(176)	260	84
MYI	262	(480)	(218)	(336)	550	214
RBC	N/A	N/A	N/A	(21)	0	(21)
RYL	(2)	10	8	N/A	N/A	N/A
SAL	(1)	0	(1)	(2)	0	(2)
SCX	15	0	15	2,207	(260)	1,947
SOG	8	0	8	66	0	66
SSB	7	0	7	N/A	N/A	N/A
TOR	(638)	380	(258)	1	0	1
UAG	46	0	46	475	(530)	(55)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	79.26	53.86
Transferable securities dealt in on another regulated market*	34.78	24.35
Other transferable securities	0.20	1.21
Investment funds	11.16	17.11
Repurchase agreements	0.14	10.10
Financial derivative instruments dealt in on a regulated market	(0.88)	0.49
Centrally cleared financial derivative instruments	(0.18)	(0.47)
OTC financial derivative instruments	(0.96)	0.98
Reverse repurchase agreements	(5.95)	N/A
Sale-buyback financing transactions	(0.49)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	2.83	3.02
U.S. Government Agencies	27.20	10.47
U.S. Treasury Obligations	33.95	29.26
Non-Agency Mortgage-Backed Securities	4.33	4.06
Asset-Backed Securities	4.24	3.00
Sovereign Issues	33.66	20.01
Common Stocks	0.33	0.37
Preferred Securities	0.05	0.14
Real Estate Investment Trusts	5.91	1.75
Short-Term Instruments	1.74	7.34
Investment Funds	11.16	17.11
Repurchase Agreements	0.14	10.10
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.83)	0.49
Written Options		
Future Styled Options on Exchange-Traded Futures Contracts	(0.05)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.00
Interest Rate Swaps	(0.18)	(0.47)
OTC Financial Derivative Instruments	(/	,
Purchased Options		
Interest Rate Swaptions	N/A	0.14
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Inflation-Capped Options	(0.01)	(0.01)
Interest Rate Swaptions	(0.54)	(0.23)
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	(0.07)	(0.04)
Total Return Swaps on Indices	(0.14)	(0.20)
Total Return Swaps on Securities	0.00	N/A
Forward Foreign Currency Contracts	(0.38)	0.33
Hedged Forward Foreign Currency Contracts	0.18	0.99
Other Current Assets & Liabilities	(23.52)	(7.63)
Net Assets	100.00	100.00

PAR	FAIR % O		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION (000S)	(000S) ASSET		(000S)	(000S)	ASSETS	DESCRIPTION 6.9009/ due 14/10/2025	(000S)		ASSETS
CORPORATE BONDS & NOTES		NatWest Markets PLC 3.479% due 22/03/2025	\$ 4,000 \$	3,921	0.48	6.800% due 14/10/2025 Eversource Energy 0.800% due 15/08/2025	\$ 1,900 \$ 3,000	1,949 2,797	0.24
BANKING & FINANCE ABN AMRO Bank NV		Pricoa Global Funding 4.200% due 28/08/2025	2,700	2,673	0.33	Georgia Power Co. 6.135% due 08/05/2025	1,600	1,604	0.20
	\$ 2,542 0.31	Santander Holdings USA, Inc. 3.450% due 02/06/2025	2,700	2,625	0.32	Pacific Gas & Electric Co.		,	
5.000% due 23/05/2025 2,400 6.034% due 10/01/2025 1,400	2,408 0.30 1,401 0.17	Santander UK Group Holdings 6.833% due 21/11/2026	2,300	2,344	0.29	3.150% due 01/01/2026 4.950% due 08/06/2025	3,300 2,500 _	3,167 2,485	0.39
Asian Development Bank 6.550% due 26/01/2025 ZAR 46,000	2,456 0.30	SOCAR Turkey Enerji AS Via Ste 7.230% due 17/03/2026	eas Funding 4,000	3,970	0.49	Total Corporate Bonds & Notes	-	21,399 212,459	2.65 26.24
Banco de Sabadell S.A. 2.625% due 24/03/2026 € 3,500	3,792 0.47	Societe Generale S.A. 2.625% due 22/01/2025	2,500	2,424	0.30	U.S. GOVERNMENT AGEN	CIES		
Bank of Nova Scotia 5.450% due 12/06/2025 \$ 1,800	1,810 0.22	Standard Chartered PLC 1.822% due 23/11/2025	2,600	2,505	0.31	Fannie Mae 0.000% due 25/04/2040 (a)(b)	116	88	0.01
Barclays PLC 5.304% due 09/08/2026 3,500	3,488 0.43	Sumitomo Mitsui Financial Gro 5.464% due 13/01/2026	3,300	3,333	0.41	1.000% due 25/01/2043 3.716% due 01/01/2035	39 2	33 2	0.01
7.325% due 02/11/2026 1,400 BNP Paribas S.A.	1,447 0.18	Sumitomo Mitsui Trust Bank Lt 3.629% due 06/04/2026	:d. € 2,000	2,229	0.28	3.964% due 01/01/2035 4.279% due 01/12/2034	15 12	15 12	0.00
4.705% due 10/01/2025 2,300	2,300 0.28	Swedbank AB 3.356% due 04/04/2025	\$ 4,000	3,918	0.48	4.550% due 01/03/2035 5.154% due 01/12/2034	1 3	1 3	0.00
BPCE S.A. 6.612% due 19/10/2027 2,000	2,060 0.25	Toronto-Dominion Bank 3.879% due 13/03/2026	€ 6,700	7,537	0.93	5.456% due 01/05/2038 5.692% due 25/07/2037 5.802% due 25/12/2036 -	498 16	512 15	0.06
Canadian Imperial Bank of Commerce 3.250% due 31/03/2027 € 3,400	3,791 0.47	Toyota Motor Credit Corp. 5.900% due 22/08/2024	\$ 2,400	2,402	0.30	25/03/2044 5.862% due 25/09/2035	1,327 109	1,309 108	0.16 0.01
Capital One Financial Corp. 4.166% due 09/05/2025 \$ 4,000 4.985% due 24/07/2026 \$ 3,800	3,971 0.49 3,758 0.46	UBS AG 5.800% due 11/09/2025	2,200	2,226	0.28	5.865% due 01/10/2027 5.953% due 01/07/2035	1,959 2	1,948	0.24
Citigroup, Inc.	2,884 0.36	UBS Group AG 2.193% due 05/06/2026	2,400	2,284	0.28	5.972% due 01/08/2035 6.128% due 01/06/2043	94 17	96 16	0.01 0.00
6.075% due 25/01/2026 (d) 2,900 Corsair International Ltd.	,	4.125% due 24/09/2025 4.703% due 05/08/2027	800 1,600	783 1,578	0.10	6.129% due 01/07/2042 6.179% due 01/09/2041	15 39	15 38	0.00
8.802% due 28/01/2027 € 2,600 Coventry Building Society	2,872 0.36	Wells Fargo & Co. 3.908% due 25/04/2026	2,700		0.33	7.081% due 01/01/2035 Freddie Mac	4	4	0.00
2.625% due 07/12/2026 200 CPI Property Group S.A.	219 0.03	4.808% due 25/07/2028	4,000	3,973 147,974		0.000% due 15/05/2037 (a)(b) 0.650% due 22/10/2025	40 23,500	36 21,938	0.01 2.71
2.750% due 12/05/2026 2,200 Credit Suisse AG	2,035 0.25	INDUSTRIALS				0.680% due 06/08/2025 0.800% due 28/10/2026 2.000% due 15/11/2026	11,300 7,000 279	10,625 6,360 277	1.31 0.79 0.04
3.700% due 21/02/2025 \$ 4,000 Credit Suisse Schweiz AG	3,921 0.48	Amgen, Inc. 5.150% due 02/03/2028	500		0.06	2.920% due 25/01/2026 3.000% due 01/01/2027	1,000 56	973 54	0.12
3.390% due 05/12/2025	1,328 0.16	5.250% due 02/03/2025 Boeing Co.	2,600	2,607	0.32	3.318% due 25/04/2025 3.590% due 25/01/2025	1,000 3,566	977 3,510	0.12 0.43
2.125% due 19/11/2025 1,975 CTP NV	2,060 0.25	1.950% due 01/02/2024 CommonSpirit Health	3,500	3,489	0.43	4.150% due 01/01/2035 4.209% due 01/12/2034	4	4	0.00
0.500% due 21/06/2025 2,300 Danske Bank A/S	2,396 0.30	1.547% due 01/10/2025 Continental Resources, Inc.	2,900	·	0.33	4.804% due 01/01/2035 5.488% due 01/07/2035 5.773% due 15/02/2037	3 8 15	3 8 15	0.00 0.00 0.00
3.773% due 28/03/2025 \$ 4,000 Deutsche Bank AG	3,980 0.49	2.268% due 15/11/2026 CRH America, Inc.	2,900	2,670	0.33	5.775% due 15/02/2037 5.775% due 25/09/2024 5.903% due 15/09/2041	791 4	790 4	0.00
3.961% due 26/11/2025 4,000 6.119% due 14/07/2026 2,000	3,935 0.49 2,020 0.25	3.875% due 18/05/2025 Daimler Truck Finance North A		2,644		5.935% due 25/07/2026 5.945% due 25/10/2026	271 258	271 257	0.03
6.620% due 16/11/2027 1,500 Equinix, Inc.	1,454 0.18	6.167% due 13/12/2024 Expedia Group, Inc.	2,800	2,799		6.021% due 01/09/2035 6.212% due 25/02/2045	26 59	26 55	0.00 0.01
2.625% due 18/11/2024 3,400 Federation des Caisses Desjardins du Que		5.000% due 15/02/2026 Hyundai Capital America	3,393	3,391	0.42	6.500% due 25/07/2043 Ginnie Mae	72	74	0.01
5.860% due 30/11/2026 £ 1,300 GA Global Funding Trust	1,657 0.21	1.000% due 17/09/2024 6.532% due 04/08/2025	3,000 1,400	2,905 1,400	0.36 0.17	4.000% due 20/06/2027 5.840% due 20/04/2069	8 161	8 161	0.00 0.02
3.850% due 11/04/2025 \$ 3,500 Goldman Sachs Group, Inc.	3,432 0.42	Penske Truck Leasing Co. LP 1.700% due 15/06/2026	3,300	3,035	0.37	5.899% due 20/06/2065 6.088% due 20/10/2072	591 1,601	589 1,587	0.07
5.798% due 10/08/2026 2,500 HSBC Holdings PLC	2,525 0.31	Renesas Electronics Corp. 2.170% due 25/11/2026	2,800	2,557	0.32	6.137% due 20/10/2065 6.138% due 20/04/2072 6.237% due 20/05/2066	7 1,507 1,062	7 1,473 1,056	0.00 0.18 0.13
6.956% due 14/08/2027 2,900 HSBC USA, Inc.	2,916 0.36	SK Hynix, Inc. 1.000% due 19/01/2024	2,900	2,894	0.36	6.238% due 20/03/2000 6.238% due 20/01/2073 6.288% due 20/09/2073	821 1,772	817 1,769	0.13 0.10 0.22
5.625% due 17/03/2025 800 ING Groep NV	804 0.10	TD SYNNEX Corp. 1.250% due 09/08/2024	4,300	4,192	0.52	6.337% due 20/04/2066 6.338% due 20/05/2073	1,771 2,022	1,763 2,024	0.22
3.869% due 28/03/2026 4,000 JPMorgan Chase & Co.	3,923 0.48	VMware LLC 1.000% due 15/08/2024	2,700	2,623	0.32	6.438% due 20/05/2073 6.487% due 20/02/2062	4,399 11	4,423 11	0.55 0.00
6.070% due 22/10/2027 1,900 Manulife Financial Corp.	1,955 0.24	WRKCo, Inc. 3.750% due 15/03/2025	2,700	2,651		6.498% due 20/11/2072 6.508% due 20/11/2072	8,289 9,564		1.03
4.150% due 04/03/2026 1,500 Mitsubishi UFJ Financial Group, Inc.	1,483 0.18		_	43,086	5.32	6.525% due 20/07/2067 6.687% due 20/08/2070 6.838% due 20/08/2071	5,159 2,468	5,188 2,509	0.64
5.541% due 17/04/2026 1,900 Morgan Stanley	1,905 0.24	UTILITIES AES Corp.				6.838% due 20/08/2071 Uniform Mortgage-Backed Se	1,003 ecurity	1,009	0.13
6.138% due 16/10/2026 2,700 National Bank of Canada	2,751 0.34	1.375% due 15/01/2026 Constellation Energy Generation	3,200 on LLC	2,962	0.37	3.000% due 01/12/2026 - 01/04/2052 3.500% due 01/07/2047	21,278 28,616	19,138 26,514	2.36 3.28
3.500% due 25/04/2028 € 2,000 NatWest Group PLC	2,263 0.28	3.250% due 01/06/2025 Enel Finance International NV	2,600	2,528	0.31	4.000% due 01/10/2047 5.000% due 01/10/2025 -	19	18	0.00
7.472% due 10/11/2026 \$ 1,300	1,346 0.17	2.650% due 10/09/2024	4,000	3,907	0.48	01/08/2053	1,268	1,257	0.16

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.000% due 01/04/2035 -				Ripon Mortgages PLC		, ,		Jubilee CLO DAC	(0003)	(0003)	ASSETS
01/01/2041 \$ 6.500% due 01/12/2035 - 01/01/2036	848 \$	§ 886 7	0.11	Sequoia Mortgage Trust	,	5,041		4.575% due 15/04/2030 Madison Park Euro Fu	€ 3,778	\$ 4,149	0.51
Uniform Mortgage-Backed Sec 4.000% due 01/01/2054	curity, TBA 19,600	18,545	2.29	5.892% due 20/06/2036 \$ 6.272% due 20/10/2027 Stratton Mortgage Funding PLC	197 1		0.02	4.715% due 15/01/2032	2,700	2,939	0.36
4.500% due 01/02/2054 5.000% due 01/01/2054	42,600 70,400	41,324 69,678	5.10 8.60	6.121% due 20/07/2060 £	•	3,149	0.39	Marble Point CLO Ltd. 6.837% due			
5.500% due 01/02/2054	6,300 _	6,329 276,596	0.78 34.15	Structured Adjustable Rate Mortg 4.351% due 25/01/2035 \$ Structured Asset Mortgage Invest	124	122	0.02	18/12/2030 Nassau Ltd.	\$ 3,053	3,054	0.38
U.S. TREASURY OBLIGATIO	NS			5.970% due 19/07/2035 Thornburg Mortgage Securities Tr	13		0.00	6.805% due 15/10/2029	517	517	0.06
U.S. Treasury Notes 0.250% due 31/05/2025 0.375% due 31/01/2026 (e)	27,900 139,800	26,280 129,181		6.150% due 25/04/2043 Towd Point Mortgage Funding PLO			0.00	OCP Euro CLO DAC 5.873% due 20/01/2033	€ 2,000	2,209	0.27
2.875% due 15/05/2032 4.250% due 31/12/2024 (f)	1,800 65,300	1,669 64,955	0.21	6.365% due 20/10/2051 £ 6.570% due 20/05/2045 6.571% due 20/07/2045	4,545	2,365 5,803 2,860	0.72	Octagon Loan Funding 6.809% due			
4.250% due 31/05/2025 (f) 4.375% due 15/08/2026 (e)	19,800 26,200	19,730 26,381	2.44 3.26	WaMu Mortgage Pass-Through Ce	ertificates T	rust		18/11/2031 Palmer Square Europe	\$ 3,400	3,405 ling DAC	0.42
4.375% due 30/11/2028 4.750% due 31/07/2025 (e)	31,200 39,300	31,931 39,484	3.94 4.88	6.150% due 25/01/2045 \$ 6.412% due 25/06/2042	397 4	374 4	0.05	4.685% due 15/10/2031	€ 2,346	2,551	0.31
4.875% due 30/11/2025 5.000% due 31/08/2025 (e)	27,600 47,600	27,888 48,045	3.44 5.93	Warwick Finance Residential Mort 6.170% due 21/12/2049 £		1,029	0.13	4.695% due 15/07/2031	1,973	2,153	0.27
5.000% due 30/09/2025 (e)	42,000	42,432 457,976	5.24	Wells Fargo-RBS Commercial Mor 3.995% due 15/05/2047 \$	tgage Trust			5.602% due 15/11/2032	3,138	3,466	0.43
NON-AGENCY MORTGAGE	DACKED -			3.333 /0 due 13/03/204/ \$		4,489		Saranac CLO Ltd. 7.233% due	3,130	3,100	0.15
Banc of America Mortgage Tru		SECURITI	E3	ASSET-BACKED SECURITIES				22/06/2030	\$ 2,041	2,044	0.25
5.267% due 25/07/2034 5.274% due 25/08/2034	11 202	9 193	0.00	Ameriquest Mortgage Securities, Pass-Through Certificates	Inc. Asset-E	Backed		SLM Student Loan Tru 5.746% due		122	0.02
Bear Stearns Adjustable Rate I 4.746% due 25/07/2034			0.01	6.490% due 25/10/2034	780	771	0.10	25/10/2029 Tikehau CLO DAC	132	132	0.02
5.125% due 25/01/2035 5.652% due 25/01/2034	6	5	0.00		3,100	3,370	0.42	4.844% due 04/08/2034	€ 2,300	2,511	0.31
Bear Stearns ALT-A Trust 5.446% due 25/12/2033	25	24	0.00	Avoca CLO DAC 4.785% due 15/10/2032	3,000	3,273	0.40	Toro European CLO Da 4.812% due		2 407	
5.790% due 25/02/2034	46	43	0.01	Barings Euro CLO DAC 4.836% due 25/11/2029	432	477	0.06	15/02/2034 4.908% due	3,200	3,487	0.43
Benchmark Mortgage Trust 3.965% due 10/04/2051	866	844	0.10	Black Diamond CLO DAC 4.982% due 15/05/2032	2,638	2,877	0.36	12/01/2032 Venture CLO Ltd.	2,500	2,740	0.34
Citigroup Global Markets Mor 7.000% due 25/12/2018	1	urities, Inc. 1	0.00	BlueMountain Fuji EUR CLO DAC 4.685% due 15/01/2031	2,384	2,605	0.32	6.777% due 20/01/2029	\$ 1,574	1,574	0.19
Citigroup Mortgage Loan Trus 7.780% due 25/10/2035	t 13	13	0.00	BNPP AM Euro CLO DAC 4.822% due 22/07/2032	3,000	3,271	0.40			89,103	11.00
Countrywide Alternative Loan 6.000% due 25/10/2033	Trust 9	9	0.00	Bridgepoint CLO DAC 5.175% due 15/01/2034	3,400	3,729	0.46	SOVEREIGN ISSUES Brazil Letras do Tesou			
Countrywide Home Loan Mort 4.765% due 25/11/2034	gage Pass 28		rust 0.00	Carbone CLO Ltd.		3,157		0.000% due	RL 24,700	5,085	0.63
5.003% due 20/02/2035 DBGS Mortgage Trust	7	7	0.00	Carlyle Euro CLO DAC				0.000% due 01/07/2024 (b)	71,800	14,066	1.74
6.254% due 15/06/2033 Eurosail PLC	2,800	2,573	0.32	4.665% due 15/01/2031 € Carlyle Global Market Strategies I	Euro CLO Lt			0110772021 (8)	, ,,,,,,	19,151	2.37
6.289% due 13/06/2045 £	3,458	4,381	0.54	4.752% due 15/11/2031 Catamaran CLO Ltd.	2,595	2,827	0.35	Total Transferable Sec	urities	\$ 1,099,774	135.80
Formentera Issuer PLC 6.020% due 28/07/2047	2,266	2,885	0.36	6.774% due 22/04/2030 \$ CBAM Ltd.	2,363	2,363	0.29	INVESTMENT FUND	SHARES		
Great Hall Mortgages PLC 5.812% due 18/06/2039 \$	267	265	0.03	6.684% due 17/04/2031 CIFC Funding Ltd.	476	475	0.06	COLLECTIVE INVEST	MENT SCHEN	IES	
GSR Mortgage Loan Trust 4.836% due 25/09/2035	67	63	0.01	6.844% due 16/11/2030		2,002	0.25	PIMCO Funds: Global Investors Series plo	-		
6.000% due 25/03/2032 IndyMac Mortgage Loan Trust	0	0	0.00	Countrywide Asset-Backed Certific 6.520% due 25/11/2034	252	248	0.03	US Short-Term Fund (c)	3,382,522	34,231	4.23
5.950% due 25/04/2035 Morgan Stanley Capital Trust	259	213	0.03	Credit Suisse First Boston Mortga 5.077% due 25/01/2032	ge Securitie 6		0.00	PIMCO Select Funds plc - PIMCO US Dol			
6.559% due 15/07/2035 Morgan Stanley Mortgage Loa	4,260	4,225	0.52	Fortress Investment Group LLC 7.187% due 23/02/2039	7,200	7,024	0.87	Short-Term Floating NAV Fund (c)	3,121	31	0.00
5.332% due 25/10/2034	248	232	0.03	GoldenTree Loan Management EU 4.893% due 20/01/2032 €		2,734	0.34			34,262	4.23
MortgageIT Trust 6.110% due 25/02/2035	54	51	0.01	GoldenTree Loan Opportunities Lt 6.797% due 20/07/2031 \$		2,652	0.33	PIMCO ETFs plc - PIMC			
Opteum Mortgage Acceptance Pass-Through Certificates	·			Greystone Commercial Real Estate	e Notes Ltd	l.		US Dollar Short Maturity UCITS ETF		48,331	5.97
6.030% due 25/12/2035 Prime Mortgage Trust	250	231	0.03	6.656% due 15/09/2037 Griffith Park CLO DAC	509		0.06	Total Investment Fund	.,	\$ 82,593	
5.870% due 25/02/2034 Primrose Residential DAC	2	1	0.00	Harvest CLO DAC		3,248					
4.626% due 24/03/2061 €	2,629	2,895	0.36	4.566% due 26/06/2030	1,985	2,169	0.27				

Schedule of Investments Low Average Duration Fund (Cont.)

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 1,044	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (1,065)	\$ 1,044	\$ 1,044	0.13
	5.330	29/12/2023	02/01/2024	58,700	U.S. Treasury Notes 1.500% due 30/11/2028	(59,874)	58,700	58,700	7.25
JPS	5.490	02/01/2024	03/01/2024	100	U.S. Treasury Notes 4.125% due 31/01/2025	(102)	100	100	0.01
SAL	5.480	02/01/2024	03/01/2024	40,900	U.S. Treasury Notes 0.375% due 15/07/2024	(41,782)	40,900	40,906	5.05
Total Repurcha	se Agreeme	ents				\$ (102,823)	\$ 100,744	\$ 100,750	12.44

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	91	\$ (192)	(0.02)
Japan Government 10-Year Bond March Futures	Short	03/2024	36	(308)	(0.04)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	833	1,389	0.17
U.S. Treasury 5-Year Note March Futures	Long	03/2024	258	604	0.08
U.S. Treasury 10-Year Note March Futures	Short	03/2024	720	(2,570)	(0.32)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	524	(2,368)	(0.29)
				\$ (3,445)	(0.42)
Total Financial Derivative Instruments Dealt in on a Regulated Market	\$ (3,445)	(0.42)			

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

* A zero balance may reflect actual amounts rounding to less than one thousand.

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount(2)	(Depreciation)	Net Assets
Ford Motor Credit Co. LLC	5.000%	20/12/2024	\$ 1,000	\$ 2	0.00

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.000%	17/03/2024	¥ 5,680,000	\$ 13	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.380	18/06/2028	90,000	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	\$ 53,500	(141)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	26,600	(20)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	2,900	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	1,100	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	1,200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	40,700	23	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	14,800	(115)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	1,800	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.233	13/09/2024	11,800	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.250	14/09/2024	12,600	(22)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.715	13/09/2024	22,500	(15)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.750	14/09/2024	12,600	(7)	0.00
Pay	3-Month NZD-BBR	4.000	14/06/2024	NZD 279,100	83	0.01
Pay	3-Month NZD-BBR	4.500	13/09/2024	8,800	70	0.01
					\$ (142)	(0.02)
Total Cent	rally Cleared Financial Derivative Instruments				\$ (140)	(0.02)

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

					Unrealised			
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	South Africa Government International Bond	1.000%	20/12/2026	\$ 2,000	\$ (94)	\$ 81	\$ (13)	0.00
CBK	South Africa Government International Bond	1.000	20/12/2026	5,600	(270)	235	(35)	(0.01)
MYC	Colombia Government International Bond	1.000	20/06/2027	1,900	(108)	109	1	0.00
	Colombia Government International Bond	1.000	20/12/2027	2,300	(205)	193	(12)	0.00
	South Africa Government International Bond	1.000	20/12/2026	4,200	(195)	169	(26)	0.00
					\$ (872)	\$ 787	\$ (85)	(0.01)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 921	\$ 1,170	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	NZD 2,180	1,328	0	(52)	(52)	(0.01)
	01/2024	\$ 2,762	¥ 407,621	131	0	131	0.02
BPS	01/2024	€ 680	\$ 739	0	(13)	(13)	0.00
	01/2024	£ 3,512	4,454	0	(23)	(23)	0.00
	01/2024	\$ 473	ZAR 8,774	6	0	6	0.00
	02/2024	2	CNY 14	0	0	0	0.00
CBK	01/2024	13,520	BRL 65,831	32	0	32	0.00
	01/2024	1,560	£ 1,228	5	0	5	0.00
	03/2024	54	ILS 197	1	0	1	0.00
	04/2024	BRL 66,497	\$ 13,520	0	(56)	(56)	(0.01)
GLM	01/2024	93,000	18,356	0	(789)	(789)	(0.10)
	01/2024	MXN 1,134	65	0	(2)	(2)	0.00
	01/2024	\$ 19,464	BRL 95,432	199	(18)	181	0.02
	07/2024	BRL 71,800	\$ 14,496	0	(26)	(26)	0.00
JPM	01/2024	68,032	14,094	89	0	89	0.01
	03/2024	CNH 482	67	0	(1)	(1)	0.00
	04/2024	\$ 14,094	BRL 68,719	0	(64)	(64)	(0.01)
MBC	01/2024	¥ 65,200	\$ 457	0	(5)	(5)	0.00
	01/2024	ZAR 104,098	5,447	0	(239)	(239)	(0.03)
MYI	01/2024	\$ 24	€ 21	0	0	0	0.00
	01/2024	897	£ 712	12	0	12	0.00

49

0

17

71

0

0

100

\$ 712

0

0

0

0

(417)

(178)

\$ (1,887)

49

17

71

(417)

(178)

100

\$ (1,175)

0

0.01

0.00

0.00

0.01

(0.05)

(0.02)

0.01

(0.15)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

01/2024

02/2024

01/2024

01/2024

01/2024

01/2024

01/2024

RYL

TOR

UAG

1,050

919

1,736

84,476

19,078

2,352

FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

¥ 154,841

\$ 92,921

ZAR

10

1,479

254,637

24,144

44,892

CNY

NZD

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 913	\$ 999	\$ 0	\$ (9)	\$ (9)	0.00
	01/2024	\$ 635	€ 582	8	0	8	0.00
CBK	01/2024	€ 96	\$ 105	0	(1)	(1)	0.00
	01/2024	\$ 8	€ 7	0	0	0	0.00
MBC	01/2024	€ 99	\$ 108	0	(1)	(1)	0.00
	01/2024	\$ 15,718	€ 14,296	78	0	78	0.01
MYI	01/2024	15,642	14,232	82	0	82	0.01
UAG	01/2024	15,546	14,133	70	0	70	0.01
				\$ 238	\$ (11)	\$ 227	0.03

Schedule of Investments Low Average Duration Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 829	£ 653	\$ 4	\$ 0	\$ 4	0.00
BPS	01/2024	2,087	1,643	8	(1)	7	0.00
BRC	01/2024	£ 5,888	\$ 7,500	0	(6)	(6)	0.00
	01/2024	\$ 32	£ 26	0	0	, O	0.00
CBK	01/2024	£ 114	\$ 144	0	(1)	(1)	0.00
	01/2024	\$ 560	£ 445	8	0	8	0.00
DUB	01/2024	9,185	7,263	74	0	74	0.01
FAR	01/2024	£ 1,159	\$ 1,468	0	(9)	(9)	0.00
GLM	01/2024	\$ 249	£ 196	0	0	0	0.00
MBC	01/2024	£ 5,900	\$ 7,515	0	(7)	(7)	0.00
	01/2024	\$ 170	£ 134	1	0	1	0.00
MYI	01/2024	9,551	7,590	125	0	125	0.01
RYL	01/2024	£ 5,888	\$ 7,499	0	(7)	(7)	0.00
SCX	01/2024	\$ 9,710	£ 7,677	77	0	77	0.01
SSB	01/2024	7,028	5,570	72	0	72	0.01
UAG	01/2024	9,709	7,672	71	0	71	0.01
				\$ 440	\$ (31)	\$ 409	0.05

Total OTC Financial Derivative Instruments

\$ (624) (0.08)

SECURITIES SOLD SHORT

Total Investments \$ 1,228,717 19 Other Current Assets & Liabilities \$ (418,872) (9)	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
3.000% due 01/02/2054 \$ 11,500 \$ (10,185) \$ 3.000% due 01/03/2054 \$ 13,000 \$ (11,528) \$ 3.500% due 01/02/2054 \$ 31,000 \$ (28,472) \$ Total Securities Sold Short \$ (50,185) \$ Total Investments \$ 0ther Current Assets & Liabilities \$ (418,872) \$ (9,185) \$ (418,872) \$ (11,185) \$	U.S. GOVERNMENT AGENCIES			
Total Investments \$ 1,228,717 19 Other Current Assets & Liabilities \$ (418,872) (9)	3.000% due 01/02/2054 3.000% due 01/03/2054	13,000	(11,528)	(1.26) (1.42) (3.52)
Other Current Assets & Liabilities \$ (418,872) (5	Total Securities Sold Short		\$ (50,185)	(6.20)
	Total Investments		\$ 1,228,717	151.72
Net Assets \$ 809,845 10	Other Current Assets & Liabilities		\$ (418,872)	(51.72)
	Net Assets		\$ 809,845	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Principal only security.
- (b) Zero coupon security.
- (c) Affiliated to the Fund.
- (d) Restricted Securities (31 December 2022: 0.26%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	6.075%	25/01/2026	18/01/2022	\$ 2,900	\$ 2,884	0.36

- (e) Securities with an aggregate fair value of \$271,704 (31 December 2022: \$143,852) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (f) Securities with an aggregate fair value of \$43,703 (31 December 2022: \$4,050) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$5,856 (31 December 2022: \$16,925) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$1,641 (31 December 2022: \$5,301) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,099,282	\$ 492	\$ 1,099,774
Investment Funds	34,262	48,331	0	82,593
Repurchase Agreements	0	100,744	0	100,744
Financial Derivative Instruments(3)	(500)	(3,709)	0	(4,209)
Securities Sold Short	0	(50, 185)	0	(50, 185)
Totals	\$ 33,762	\$ 1,194,463	\$ 492	\$ 1,228,717

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$0	\$ 1,234,805	\$ 801	\$ 1,235,606
Investment Funds	37,618	48,013	0	85,631
Repurchase Agreements	0	956	0	956
Financial Derivative Instruments ⁽³⁾	1,960	(9,079)	0	(7,119)
Securities Sold Short	0	(76,949)	0	(76,949)
Totals	\$ 39,578	\$ 1,197,746	\$ 801	\$ 1,238,125

Queted Drices

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
STR	5.540% 5.660	02/01/2024 29/12/2023	03/01/2024 02/01/2024	\$ (256,904) (268,565)	\$ (256,904) (268,691)	(31.72) (33.18)
Total Reverse Repurchase Agreements					\$ (525,595)	(64.90)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
MSC	5.710% 5.740	19/12/2023 19/12/2023	04/01/2024 04/01/2024	\$ (24,470) (19,788)	\$ (24,482) (19,797)	(3.02) (2.45)
Total Sale-Buyback Financing Transactions					\$ (44,279)	(5.47)

⁽¹⁾ Payable for sale-buyback transactions includes \$21 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 66	\$ 0	\$ 66	\$ (1,233)	\$ 1,360	\$ 127
BPS	(24)	0	(24)	(2,779)	2,650	(129)
BRC	(6)	0	(6)	8	0	8
CBK	(47)	0	(47)	903	(890)	13
CLY	N/A	N/A	N/A	(22)	0	(22)
DUB	74	0	74	N/A	N/A	N/A
FAR	(9)	0	(9)	N/A	N/A	N/A
GLM	(636)	501	(135)	(802)	751	(51)
JPM	24	0	24	97	(190)	(93)
MBC	(173)	30	(143)	1,204	(980)	224
MYC	(37)	260	223	(1,239)	510	(729)
MYI	268	(390)	(122)	(103)	30	(73)
RBC	N/A	N/A	N/A	(1)	0	(1)
SAL	N/A	N/A	N/A	(4)	0	(4)
RYL	10	0	10	N/A	N/A	N/A
SCX	77	(110)	(33)	277	(230)	47
SSB	72	0	72	N/A	N/A	N/A
TOR	71	0	71	5	(10)	(5)
UAG	(354)	850	496	215	0	215

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	84.32	70.91
Transferable securities dealt in on another regulated market*	51.48	43.49
Other transferable securities	N/A	0.78
Investment funds	10.20	7.98
Repurchase agreements	12.44	0.09
Financial derivative instruments dealt in on a regulated market	(0.42)	0.21
Centrally cleared financial derivative instruments	(0.02)	(0.55)
OTC financial derivative instruments	(0.08)	(0.32)
Securities sold short	(6.20)	(7.17)
Reverse repurchase agreements	(64.90)	(13.50)
Sale-buyback financing transactions	(5.47)	(0.38)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	26.24	28.04
U.S. Government Agencies	34.15	22.99
U.S. Treasury Obligations	56.55	47.28
Non-Agency Mortgage-Backed Securities	5.49	6.37
Asset-Backed Securities	11.00	9.23
Sovereign Issues	2.37	N/A
Short-Term Instruments	N/A	1.27
Investment Funds	10.20	7.98
Repurchase Agreements	12.44	0.09
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.42)	0.21
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.07)
Interest Rate Swaps	(0.02)	(0.48)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	N/A	0.03
Written Options		
Interest Rate Swaptions	N/A	(0.19)
Options on Securities	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	(0.01)	(0.07)
Forward Foreign Currency Contracts	(0.15)	(0.27)
Hedged Forward Foreign Currency Contracts	0.08	0.18
Securities Sold Short	(6.20)	(7.17)
Other Current Assets & Liabilities	(51.72)	(15.42)
Net Assets	100.00	100.00

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	(PAR 000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES		(0003)	(0003)	ASSETS	Bank of America N.A.	,	0003)	(0003)	ASSETS	Danske Bank A/S		(0003)	(0003)	ASSETS
LOAN PARTICIPATIONS AI	ND /	ASSIGNI	MENTS		5.526% due 18/08/2026 Bank of Nova Scotia	\$ 1,	000 \$	1,019	0.11	6.259% due 22/09/2026 Deutsche Bank AG	\$	3,000 \$	3,054	0.31
Delos Aircraft DAC 7.348% due 31/10/2027	\$	240 (t 2/11	0.02	0.250% due 01/11/2028	€	400	384	0.04	1.375% due 03/09/2026	€	300		0.03
7.546% due 51/10/2027	Þ	240 §) Z41	0.02	Banque Federative du Credit Mu 4.875% due 25/09/2025		5.A. 000	3,825	0.20	1.447% due 01/04/2025 (f) 2.129% due 24/11/2026 (f)	\$	1,600 500		0.16
CORPORATE BONDS & NO	TES				Barclays PLC	L J,	000	3,023	0.59	6.720% due 18/01/2029		2,000	2,096	0.22
BANKING & FINANCE					2.885% due 31/01/2027		300		0.03	6.819% due 20/11/2029		600	632	0.07
Abanca Corp. Bancaria S.A. 0.500% due 08/09/2027	€	400	404	0.04	3.375% due 02/04/2025 7.285% due 13/09/2027	\$ 6,	400 500	441 6,524	0.05	Deutsche Boerse AG 3.875% due 28/09/2026	€	2,000	2.258	0.23
ABN AMRO Bank NV	C	400	404	0.04	BGC Group, Inc.	¥ 0,	500	0,324	0.07	Digital Euro Finco LLC	ŭ	2,000	2,250	0.25
3.625% due 10/01/2026		700		80.0	8.000% due 25/05/2028		400	418	0.04	2.500% due 16/01/2026		300	323	0.03
6.339% due 18/09/2027	\$	2,500	2,556	0.26	Blackstone Private Credit Fund 2.350% due 22/11/2024		900	871	0.09	EPR Properties 4.500% due 01/06/2027	\$	1,500	1,416	0.15
Aegon Bank NV 0.625% due 21/06/2024	€	3,300	3,587	0.37	4.700% due 24/03/2025		700		0.07	EQT AB	4	.,500	.,	01.15
AerCap Ireland Capital DAC		700			BNP Paribas S.A. 2.125% due 23/01/2027	€	300	วาา	0.03	2.375% due 06/04/2028	€	400	418	0.04
2.875% due 14/08/2024 AIB Group PLC	\$	700	687	0.07	2.219% due 09/06/2026		500	1,433		Equinix, Inc. 0.250% due 15/03/2027		400	402	0.04
3.625% due 04/07/2026	€	300	332	0.03	3.375% due 09/01/2025 3.800% due 10/01/2024		883 500	4,784	0.49 0.05	Equitable Financial Life Globa	l Fu			
Aircastle Ltd.					BPCE S.A.		300	300	0.03	5.500% due 02/12/2025	\$	3,200	3,203	0.33
5.250% due 11/08/2025 6.500% due 18/07/2028	\$	1,805 500	1,780 510	0.18	0.500% due 15/09/2027		400		0.04	European Union 2.000% due 04/10/2027	€	12,200	13,279	1.37
Ally Financial, Inc.					1.652% due 06/10/2026 3.625% due 17/04/2026		300 600		0.03	Extra Space Storage LP			•	
5.800% due 01/05/2025 6.848% due 03/01/2030		2,000 500	2,003	0.21 0.05	5.975% due 18/01/2027		800	2,824		5.700% due 01/04/2028	\$	400	410	0.04
AMCO - Asset Management (Co. S		314	0.03	Brandywine Operating Partnersl 3.950% due 15/11/2027		600	537	0.06	F&G Global Funding 2.300% due 11/04/2027		1,000	900	0.09
4.625% due 06/02/2027		1,400	1,591	0.16	7.800% due 15/03/2028		300		0.03	Fastighets AB Balder				
American Honda Finance Cor 5.000% due 23/05/2025		1,800	1,806	0.10	CaixaBank S.A.	€	300	220	0.04	1.125% due 29/01/2027	€	1,500	1,421	0.15
American Tower Corp.	Þ	1,000	1,000	0.19	4.625% due 16/05/2027 Cantor Fitzgerald LP	£	300	330	0.04	First American Financial Corp. 4.600% due 15/11/2024	\$	200	198	0.02
1.450% due 15/09/2026		4,000	3,647		4.500% due 14/04/2027		600		0.06	Ford Motor Credit Co. LLC				
2.400% due 15/03/2025 3.650% due 15/03/2027		800 900		0.08	7.200% due 12/12/2028 Charles Schwab Corp.		500	513	0.05	1.744% due 19/07/2024 2.386% due 17/02/2026	€	100 300		0.01
5.250% due 15/07/2028		1,000	1,017	0.10	0.750% due 18/03/2024	2,	600	2,574	0.27	3.021% due 06/03/2024		800	882	0.09
5.800% due 15/11/2028		4,800	4,991	0.51	5.916% due 13/05/2026		200		0.02	3.250% due 15/09/2025 4.535% due 06/03/2025	£	200 600		0.02
Ares Capital Corp. 2.875% due 15/06/2027		800	732	0.08	5.924% due 18/03/2024 Citigroup, Inc.	١,	500	1,500	0.15	4.542% due 01/08/2026	\$	500	484	0.05
7.000% due 15/01/2027		2,000	2,058		2.014% due 25/01/2026 (f)	,	000	1,923		4.675% due 01/12/2024 4.950% due 28/05/2027	€ \$	1,100 500	1,218	0.13 0.05
Ares Management Corp. 6.375% due 10/11/2028		2,400	2,518	0.26	3.290% due 17/03/2026 (f) Clydesdale Bank PLC	3,	200	3,117	0.32	Freedom Mortgage Corp.	Þ	300	400	0.03
ASB Bank Ltd.		2,400	2,310	0.20	5.820% due 22/09/2028	£ 1,	100	1,402	0.14	12.000% due 01/10/2028		300	328	0.03
4.500% due 16/03/2027	€	300	342	0.04	Commerzbank AG	C	200	220	0.04	FS KKR Capital Corp. 1.650% due 12/10/2024		800	772	0.08
Asian Development Bank 6.125% due 15/08/2025	f	4,000	5.219	0 54	4.625% due 21/03/2028 5.250% due 25/03/2029		300 400		0.04 0.05	2.625% due 15/01/2027		400	359	0.04
Assured Guaranty U.S. Holdin			3/2.3	0.5 .	Commonwealth Bank of Austral					7.875% due 15/01/2029		400	424	0.04
6.125% due 15/09/2028	\$	500	525	0.05	3.768% due 31/08/2027 5.071% due 14/09/2028		.000 .350	2,273 1,381		GA Global Funding Trust 1.000% due 08/04/2024		1,400	1,380	0.14
Athene Global Funding 2.500% due 24/03/2028		2,053	1,825	0.19	Consumers Securitization Funding					Gaci First Investment Co.				
6.108% due 24/05/2024		2,500	2,498		5.550% due 01/03/2028	1,	500	1,507	0.16	4.750% due 14/02/2030 General Motors Financial Co.,	Inc	1,200	1,201	0.12
Aviation Capital Group LLC 4.375% due 30/01/2024		800	700	0.08	Cooperatieve Rabobank UA 2.625% due 22/07/2024		300	295	0.03	0.600% due 20/05/2027	€	400	404	0.04
5.500% due 15/12/2024		700		0.07	Corebridge Financial, Inc.					5.150% due 15/08/2026	£	1,400	1,795	0.18
Avolon Holdings Funding Ltd		1 (00	1 410	0.15	3.650% due 05/04/2027 CPI Property Group S.A.	1,	800	1,733	0.18	Goldman Sachs Group, Inc. 1.948% due 21/10/2027	\$	4,300	3,935	0.40
2.528% due 18/11/2027 3.950% due 01/07/2024		1,600 1,400	1,419 1,382		2.750% due 12/05/2026	€ 1,	200	1,110	0.11	3.272% due 29/09/2025		2,700	2,655	0.27
6.375% due 04/05/2028		500	510	0.05	Credit Acceptance Corp.	ė	F00	F2.4	0.00	3.850% due 08/07/2024 6.079% due 24/01/2025		2,000 1,600	1,983 1,599	
Banca Monte dei Paschi di Si 1.875% due 09/01/2026	ena : €		946	0.10	9.250% due 15/12/2028 Credit Agricole S.A.)	500	534	0.06	6.484% due 24/10/2029		2,000	2,124	0.22
2.625% due 28/04/2025	u	500	539	0.06	0.500% due 24/06/2024	€ 2,		2,500		Golub Capital BDC, Inc. 7.050% due 05/12/2028		400	420	0.04
3.625% due 24/09/2024		4,100	4,499	0.46	6.316% due 03/10/2029 Credit Suisse AG	\$	250	262	0.03	Goodman U.S. Finance Three I	LLC		.20	0.0 .
Banco BPM SpA 3.875% due 18/09/2026		2,600	2,926	0.30	0.250% due 05/01/2026		300		0.03	3.700% due 15/03/2028		3,200	2,981	0.31
Banco BTG Pactual S.A.					4.750% due 09/08/2024 7.950% due 09/01/2025		300	298 3,068	0.03	Groupe Bruxelles Lambert NV 1.875% due 19/06/2025		1,700	1,837	0.19
4.500% due 10/01/2025 Banco de Sabadell S.A.	\$	500	492	0.05	Cromwell Ereit Lux Finco SARL	٥,	.000	3,000	0.52	Hamburg Commercial Bank A		·		
5.125% due 10/11/2028	€	600	698	0.07	2.125% due 19/11/2025	€ 1,	600	1,669	0.17	4.875% due 17/03/2025 6.250% due 18/11/2024		1,700 2,000	1,885 2,216	
Banco Santander Chile	ė	F00	407	0.05	Crown Castle, Inc. 3.650% due 01/09/2027	\$	200	190	0.02	HSBC Holdings PLC		2,000	2,210	0.23
2.700% due 10/01/2025 Banco Santander S.A.	\$	500	487	0.05	3.700% due 15/06/2026		600	579	0.06	2.099% due 04/06/2026		1,000		0.10
6.527% due 07/11/2027		2,400	2,483		4.800% due 01/09/2028 CTP NV	2,	163	2,136	0.22	3.019% due 15/06/2027 4.583% due 19/06/2029		1,300 3,000	1,419 2,911	
6.607% due 07/11/2028		1,000	1,066	0.11	0.500% due 21/06/2025	€			0.01	Hudson Pacific Properties LP		000	707	0.00
Bank of America Corp. 2.015% due 13/02/2026		1,100	1,057	0.11	0.625% due 27/09/2026 0.750% due 18/02/2027		400 500	398 1,477	0.04	5.950% due 15/02/2028 ING Belgium S.A.		900	/9/	0.08
2.375% due 19/06/2024 5.080% due 20/01/2027		10,200 2,300	11,185 2,296		0.875% due 20/01/2026		100	2,153		3.375% due 31/05/2027	€	2,300	2,592	0.27
5.933% due 15/09/2027	Þ	1,500	1,531		DAE Sukuk Difc Ltd. 3.750% due 15/02/2026	¢	700	67/	0.07	ING Groep NV		200	224	0.02
					5.7 50 70 dae 15/02/2020	Ψ		0/4	0.07	2.125% due 23/05/2026		300	324	0.03

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Intesa Sanpaolo SpA 0.625% due 24/02/2026	€ 300 \$	312	0.03	Nissan Motor Acceptance Co. LLC 1.125% due 16/09/2024	c \$ 1,400 \$	1.351	0.14	Synchrony Financial 4.375% due 19/03/2024	\$ 600 5	\$ 598	0.06
5.017% due 26/06/2024 7.000% due 21/11/2025	\$ 2,200 600	2,178		Nomura Holdings, Inc. 1.653% due 14/07/2026	500	457	0.05	Synovus Bank 5.625% due 15/02/2028	500	481	0.05
Jackson National Life Global Fu 1.750% due 12/01/2025	Inding 1,000	959	0.10	1.851% due 16/07/2025 2.648% due 16/01/2025 5.386% due 06/07/2027	500 200 2,800		0.05 0.02 0.29	Toronto-Dominion Bank 3.765% due 08/09/2026	€ 5,000 \$ 410	5,638 410	0.58 0.04
Jefferies Financial Group, Inc. 5.875% due 21/07/2028 Jones Lang LaSalle, Inc.	700	718	0.07	NongHyup Bank 0.875% due 28/07/2024	2,500	2,439		5.768% due 10/09/2024 Toyota Motor Credit Corp. 5.900% due 22/08/2024	2,250	2,252	0.04
6.875% due 01/12/2028 JPMorgan Chase & Co.	1,000	1,060	0.11	Nordea Bank Abp 1.125% due 16/02/2027	€ 900	935	0.10	TP ICAP Finance PLC 2.625% due 18/11/2028	£ 600	641	0.07
1.090% due 11/03/2027 2.083% due 22/04/2026	€ 300 \$ 2,700	2,587		Nova Kreditna Banka Maribor d. 1.875% due 27/01/2025	d. 600	660	0.07	Truist Bank 2.150% due 06/12/2024	\$ 3,000	2,915	0.30
3.782% due 01/02/2028 4.452% due 05/12/2029 4.851% due 25/07/2028	2,875 3,271 2,400	2,779 3,208 2,402	0.29 0.33 0.25	Nykredit Realkredit A/S 1.375% due 12/07/2027	3,000	3,104	0.32	U.S. Bancorp 4.653% due 01/02/2029	1,000	985	0.10
5.299% due 24/07/2029 6.018% due 10/12/2025	5,200 1,600		0.54	Pacific Life Global Funding 1.375% due 14/04/2026	\$ 1,700	1,572	0.16	UBS AG 5.125% due 15/05/2024 (e)	300	298	0.03
JPMorgan Chase Bank N.A. 5.110% due 08/12/2026	1,750	1,766	0.18	Principal Life Global Funding 5.787% due 23/08/2024 Protective Life Global Funding	500	500	0.05	UBS Group AG 1.494% due 10/08/2027 3.869% due 12/01/2029	2,300 2,350	2,079 2,217	0.21 0.23
KBC Group NV 4.500% due 06/06/2026	€ 300	335	0.03	1.170% due 15/07/2025 1.646% due 13/01/2025	1,000 1,000		0.10 0.10	4.488% due 12/05/2026 4.550% due 17/04/2026	3,500 1,600	3,449 1,580	0.23 0.35 0.16
5.796% due 19/01/2029 LeasePlan Corp. NV	\$ 1,420	1,445	0.15	4.714% due 06/07/2027	3,300	3,284		6.246% due 22/09/2029	2,000	2,088	0.22
2.875% due 24/10/2024	1,500	1,467	0.15	QNB Finance Ltd. 1.375% due 26/01/2026	300	278	0.03	6.373% due 15/07/2026 6.442% due 11/08/2028	3,000 2,235	3,036 2,322	0.31 0.24
Lloyds Banking Group PLC 4.500% due 11/01/2029 5.985% due 07/08/2027	€ 300 \$ 1,900	345 1,935	0.04	Realty Income Corp. 4.700% due 15/12/2028	1,000	1,008	0.10	UniCredit SpA 2.200% due 22/07/2027 5.850% due 15/11/2027	€ 300 2,000	320 2,342	0.03 0.24
Logicor Financing SARL		•		Retail Opportunity Investments F 6.750% due 15/10/2028	Partnership 1 400		0.04	VICI Properties LP		,	
0.750% due 15/07/2024 1.625% due 15/07/2027	€ 400 800	814	0.04	RGA Global Funding 6.000% due 21/11/2028	1,000	1,038	0.11	4.250% due 01/12/2026 4.500% due 01/09/2026	\$ 800 400	770 387	0.08
2.250% due 13/05/2025 Lseg Netherlands BV	300	321	0.03	Royal Bank of Canada	·	•		5.625% due 01/05/2024 Virgin Money UK PLC	700	698	0.07
0.000% due 06/04/2025 (b) 4.125% due 29/09/2026	1,000 2,400	1,059 2,721		4.125% due 05/07/2028 5.850% due 18/03/2027	€ 2,600 £ 2,600	2,966 3,314		4.625% due 29/10/2028 Volkswagen Financial Service	€ 1,200 es NV	1,325	0.14
LSEGA Financing PLC 1.375% due 06/04/2026	\$ 1,600	1,476	0.15	Sagax AB 2.250% due 13/03/2025 Sagax Euro MTN NL BV	€ 2,200	2,366	0.24	5.500% due 07/12/2026 6.500% due 18/09/2027	£ 3,000 500	3,879 667	0.40 0.07
MassMutual Global Funding 4.500% due 10/04/2026 6.344% due 10/07/2026	1,000 6,000	998 6,037	0.10	1.625% due 24/02/2026 Santander Holdings USA, Inc.	1,500	1,573	0.16	Vonovia SE 0.375% due 16/06/2027	€ 1,500	1,483	0.15
Metropolitan Life Global Fundi 0.375% due 09/04/2024	•	2,298		6.499% due 09/03/2029 Santander UK Group Holdings PL		4,136	0.43	Vornado Realty LP 2.150% due 01/06/2026	\$ 275	248	0.03
4.000% due 05/04/2028 Mitsubishi HC Capital, Inc.	300		0.04	1.532% due 21/08/2026 6.833% due 21/11/2026	1,200 2,400	1,120 2,446		Wells Fargo & Co. 1.000% due 02/02/2027 3.000% due 23/10/2026	€ 400 \$ 2,700	411 2,565	0.04 0.26
5.080% due 15/09/2027 Mitsubishi UFJ Financial Group		1,201		SBA Tower Trust 1.631% due 15/05/2051	1,900	1,698	0.17	4.540% due 15/08/2026 5.574% due 25/07/2029	1,600 8,400	1,584 8,582	0.16 0.88
3.195% due 18/07/2029 3.273% due 19/09/2025	3,000 € 2,300	2,759 2,525		Sberbank of Russia Via SB Capita 5.125% due 29/10/2022 ^ 5.250% due 23/05/2023 ^(e)	al S.A. 1,400 500		0.01	Wells Fargo Bank N.A. 5.550% due 01/08/2025	200	202	0.02
Mizuho Financial Group, Inc. 5.628% due 13/06/2028 Morgan Stanley	£ 2,100	2,780	0.29	SELP Finance SARL 3.750% due 10/08/2027	€ 300		0.03	Westpac Banking Corp. 3.703% due 16/01/2026	€ 300	335	0.03
4.656% due 02/03/2029	€ 2,100	2,410		Shinhan Bank Co. Ltd.				Weyerhaeuser Co. 4.750% due 15/05/2026	\$ 2,200	2,191	0.23
5.449% due 20/07/2029 6.007% due 24/01/2025 6.138% due 16/10/2026	\$ 500 455 100	454	0.05 0.05 0.01	0.250% due 16/10/2024 1.183% due 29/09/2025 Al Sirius Real Estate Ltd.	1,100 UD 800	1,181 513	0.12	Yorkshire Building Society 0.500% due 01/07/2028	€ 400	387	0.04
Morgan Stanley Bank N.A. 4.754% due 21/04/2026	3,000	2,999		1.125% due 22/06/2026	€ 1,200	1,199	0.12	ZF Finance GmbH 2.750% due 25/05/2027	1,500	1,581	0.16
5.882% due 30/10/2026	2,000	2,057		SLM Corp. 3.125% due 02/11/2026	\$ 600	560	0.06			426,303	43.82
Mutual of Omaha Cos. Global F 5.450% due 12/12/2028	Funding 1,000	1,022	0.11	SMBC Aviation Capital Finance D 3.550% due 15/04/2024	3,330	3,308	0.34	INDUSTRIALS			
National Bank of Canada 5.880% due 06/08/2024	1,500	1,500	0.15	Societe Generale S.A. 0.750% due 25/01/2027	€ 400		0.04	ABB Finance BV 0.625% due 31/03/2024	2,100	2,301	0.24
Nationale-Nederlanden Bank N 3.625% due 16/10/2026	IV € 2,000	2,256	0.23	1.488% due 14/12/2026 Standard Chartered PLC	\$ 5,500	5,066		Air Canada Pass-Through Tru 3.750% due 15/06/2029	\$ 638	588	0.06
Nationwide Building Society 4.500% due 01/11/2026 6.557% due 18/10/2027	400 \$ 4,000	456 4,143	0.05	0.991% due 12/01/2025 1.214% due 23/03/2025 6.170% due 09/01/2027	1,000 500 300	497	0.10 0.05 0.03	Alaska Airlines Pass-Through 4.800% due 15/02/2029 Altice France S.A.	459	447	0.05
Nationwide Mutual Insurance (7.936% due 15/12/2024			0.45	Sumitomo Mitsui Banking Corp. 0.010% due 10/09/2025	€ 5,000	5,219		5.125% due 15/07/2029 American Airlines Pass-Throu	400 Igh Trust	312	0.03
NatWest Group PLC 5.847% due 02/03/2027	2,000	2,018		Sumitomo Mitsui Financial Group 3.040% due 16/07/2029		2,734		3.575% due 15/07/2029 3.600% due 22/03/2029	467 1,628	436 1,525	0.04 0.16
7.472% due 10/11/2026 NatWest Markets PLC	1,200	1,243	0.13	5.716% due 14/09/2028 Svenska Handelsbanken AB	600	622	0.06	American Medical Systems E 0.750% due 08/03/2025	€ 3,000	3,204	0.33
1.000% due 28/05/2024 NE Property BV	€ 1,300	1,419		1.418% due 11/06/2027 Synchrony Bank	300		0.03	1.375% due 08/03/2028 Amgen, Inc.	300	311	0.03
1.875% due 09/10/2026	1,500	1,517	0.16	5.400% due 22/08/2025	1,400	1,380	0.14	5.150% due 02/03/2028 5.250% due 02/03/2025	\$ 1,000 2,500	1,024 2,507	0.11

DESCRIPTION	PAR	FAIR VALUE	% OF NET	OFFICE INVESTIGATION AND ADMINISTRATION AND ADMINIS	PAR	FAIR VALUE	% OF NET	DECEMBRIQUE.	PAR	FAIR VALUE	
DESCRIPTION Arcadis NV	(000S)	(0005)	ASSETS	Description Dell International LLC	(000S)	(0005)	ASSETS	John Lewis PLC	(000S)	(0005)	ASSETS
4.875% due 28/02/2028	€ 2,400 \$	2,750	0.28	4.900% due 01/10/2026	\$ 500	\$ 501	0.05	6.125% due 21/01/2025 Kenvue, Inc.	£ 200 S	254	0.03
Asahi Group Holdings Ltd. 0.010% due 19/04/2024 0.155% due 23/10/2024	1,200 500	1,310 536	0.13 0.06	Delta Air Lines, Inc. 2.900% due 28/10/2024 Devon Energy Corp.	2,100	2,046	0.21	5.500% due 22/03/2025 Kering S.A.	\$ 2,600	2,623	0.27
Ashtead Capital, Inc. 1.500% due 12/08/2026	\$ 400		0.04	5.250% due 15/10/2027	600	604	0.06	5.125% due 23/11/2026	£ 2,600	3,383	0.35
Assa Abloy AB	•			eBay, Inc. 5.900% due 22/11/2025	4,000	4,067	0.42	Kinder Morgan Energy Partners 4.250% due 01/09/2024	\$ LP \$ 600	595	0.06
3.750% due 13/09/2026 Astrazeneca Finance LLC	€ 1,600	1,801	0.19	Enbridge, Inc. 5.900% due 15/11/2026	4,300	4,416	0.45	Kraft Heinz Foods Co. 2.250% due 25/05/2028	€ 300	321	0.03
4.875% due 03/03/2028 Aurizon Network Pty. Ltd.	\$ 600	612	0.06	Energy Transfer LP 5.550% due 15/02/2028	4,000	4,083	0.42	L3Harris Technologies, Inc. 5.400% due 15/01/2027	\$ 2,900	2,962	
3.125% due 01/06/2026	€ 600	657	0.07	6.050% due 01/12/2026	1,000	1,029		Las Vegas Sands Corp.		•	
BAE Systems Holdings, Inc. 3.850% due 15/12/2025	\$ 1,100	1,077	0.11	Eni SpA 4.750% due 12/09/2028	1,000	1,001	0.10	3.500% due 18/08/2026 Lenovo Group Ltd.	1,700	1,622	
Baxter International, Inc. 5.853% due 29/11/2024	2,389	2,384	0.25	Entergy Louisiana LLC 0.950% due 01/10/2024	1,400	1,355	0.14	5.875% due 24/04/2025 Marriott International, Inc.	600	603	0.06
Bayer AG 0.050% due 12/01/2025	€ 500	531	0.05	EQM Midstream Partners LP 4.000% due 01/08/2024	75	74	0.01	5.550% due 15/10/2028 Marvell Technology, Inc.	5,500	5,676	0.58
Bayer U.S. Finance LLC 6.125% due 21/11/2026	\$ 1,800	1,831	0 19	Equifax, Inc. 5.100% due 01/06/2028	600	605	0.06	2.450% due 15/04/2028	1,800	1,625	0.17
Becton Dickinson Euro Finan	ce SARL	•		Expedia Group, Inc.				Mattel, Inc. 3.375% due 01/04/2026	900	857	0.09
0.334% due 13/08/2028 BHP Billiton Finance Ltd.	€ 400		0.04	6.250% due 01/05/2025 Flex Ltd.	2,015	2,036	0.21	McDonald's Corp. 3.625% due 28/11/2027	€ 1,000	1,129	0.12
3.250% due 24/09/2027 BMW Canada, Inc.	300	335	0.03	6.000% due 15/01/2028 Gatwick Funding Ltd.	1,700	1,757	0.18	Medtronic Global Holdings S.C. 0.375% due 15/10/2028	.A. 400	393	0.04
4.760% due 10/02/2025 (f) BMW Finance NV	CAD 3,500	2,649	0.27	6.125% due 02/03/2028 GE HealthCare Technologies, Inc	£ 600	783	0.08	Meta Platforms, Inc.			
3.875% due 04/10/2028	€ 400	462	0.05	5.550% due 15/11/2024	\$ 2,400	2,402	0.25	3.500% due 15/08/2027 Motability Operations Group P		1,607	
BMW U.S. Capital LLC 1.250% due 12/08/2026	\$ 500	458	0.05	Glencore Funding LLC 4.000% due 27/03/2027	1,500	1,458	0.15	0.125% due 20/07/2028 Mundys SpA	€ 400	390	0.04
Booking Holdings, Inc. 0.100% due 08/03/2025	€ 300		0.03	Global Payments, Inc. 4.950% due 15/08/2027	2,000	2,004	0.21	1.625% due 03/02/2025 National Fuel Gas Co.	1,300	1,397	0.14
4.000% due 15/11/2026 Carrier Global Corp.	800	909	0.09	GN Store Nord A/S 0.875% due 25/11/2024	€ 1,500	1,588	0.16	5.500% due 01/10/2026	\$ 1,000	1,002	0.10
4.375% due 29/05/2025 CDW LLC	1,200	1,337	0.14	Haleon Netherlands Capital BV 1.250% due 29/03/2026	3,700	3,924	0.40	NetApp, Inc. 3.300% due 29/09/2024	200	197	0.02
2.670% due 01/12/2026 4.125% due 01/05/2025	\$ 1,800 1,149	1,686 1,127		Haleon U.S. Capital LLC	\$ 750			Netflix, Inc. 3.625% due 15/05/2027	€ 300	336	0.03
Cellnex Finance Co. S.A. 1.000% due 15/09/2027				3.375% due 24/03/2027 HCA, Inc.			0.07	NextEra Energy Operating Part 3.875% due 15/10/2026	ners LP \$ 700	667	0.07
Central Japan Railway Co.	€ 2,000	2,026		5.625% due 01/09/2028 HEICO Corp.	2,000	2,048	0.21	4.250% due 15/07/2024 Nordson Corp.	2,400	2,374	0.24
2.200% due 02/10/2024 CGI, Inc .	\$ 3,300	3,223	0.33	5.250% due 01/08/2028 Heineken NV	400	409	0.04	5.600% due 15/09/2028	1,000	1,038	0.11
1.450% due 14/09/2026 Chanel Ceres PLC	2,700	2,450	0.25	3.625% due 15/11/2026 Holding d'Infrastructures de Trai		1,460	0.15	NTT Finance Corp. 4.142% due 26/07/2024	1,800	1,789	
0.500% due 31/07/2026	€ 1,900	1,958	0.20	0.625% due 14/09/2028	400		0.04	4.239% due 25/07/2025 4.372% due 27/07/2027	2,100 300	2,078 297	0.21
Charter Communications Ope 6.150% due 10/11/2026 7.289% due 01/02/2024	\$ 3,800 250	3,886		Home Depot, Inc. 2.875% due 15/04/2027	\$ 600	574	0.06	Occidental Petroleum Corp. 6.375% due 01/09/2028	1,600	1,683	0.17
Cheniere Energy, Inc.			0.03	HPHT Finance Ltd. 2.875% due 05/11/2024	700	686	0.07	Open Text Corp. 6.900% due 01/12/2027	3,200	3,329	0.34
4.625% due 15/10/2028 China Modern Dairy Holdings	5,269 s Ltd.	5,147	0.53	Huntington Ingalls Industries, Inc 3.844% due 01/05/2025	c. 1,200	1,176	0.12	Oracle Corp. 1.650% due 25/03/2026 (f)	1,900	1,773	0.18
2.125% due 14/07/2026 CK Hutchison International L	1,400 td.	1,243	0.13	Hyatt Hotels Corp. 1.800% due 01/10/2024	800		0.08	Ovintiv, Inc. 5.650% due 15/05/2025	·	•	
4.750% due 21/04/2028 CommonSpirit Health	1,800	1,804	0.19	4.850% due 15/03/2026	300		0.03	PepsiCo, Inc.	1,500	1,508	
2.760% due 01/10/2024	100	98	0.01	Hyundai Capital America 0.875% due 14/06/2024	1,600	1,564		4.450% due 15/05/2028 Pfizer Investment Enterprises P	1,300 'te. Ltd.	1,324	0.14
Concentrix Corp. 6.650% due 02/08/2026	1,200	1,231	0.13	1.500% due 15/06/2026 2.750% due 27/09/2026	500 1,900	1,775		4.450% due 19/05/2028 Philip Morris International, Inc.	900	900	0.09
Continental Resources, Inc. 2.268% due 15/11/2026	500	460	0.05	5.800% due 26/06/2025 6.000% due 11/07/2025	500 1,400	1,411	0.05 0.15	2.875% due 03/03/2026	€ 300	329	0.03
Cox Communications, Inc. 5.450% due 15/09/2028	1,000	1,021	0.11	Illumina, Inc. 5.800% due 12/12/2025	1,500	1,506	0.16	Pioneer Natural Resources Co. 5.100% due 29/03/2026	\$ 1,000	1,008	0.10
CPUK Finance Ltd. 5.876% due 28/08/2027	£ 1,000	1,307	0.13	IMCD NV 2.125% due 31/03/2027	€ 2,700	2,859	0.29	Qorvo, Inc. 1.750% due 15/12/2024	2,550	2,448	0.25
CSL Finance PLC		•		Imperial Brands Finance PLC 3.500% due 26/07/2026	\$ 500	•	0.05	Regal Rexnord Corp. 6.050% due 15/02/2026	500	506	0.05
3.850% due 27/04/2027 DAE Funding LLC	\$ 800		0.08	6.125% due 27/07/2027	1,595	1,639		Renesas Electronics Corp. 1.543% due 26/11/2024	4,100	3,947	0.41
1.625% due 15/02/2024 2.625% due 20/03/2025	900 300		0.09	Informa PLC 2.125% due 06/10/2025	€ 300	322	0.03	Republic Services, Inc. 3.375% due 15/11/2027	300	•	0.03
Daimler Truck Finance North 5.125% due 19/01/2028	America LLC 1,300	1,309	0.13	InterContinental Hotels Group PI 1.625% due 08/10/2024	800		0.09	Ritchie Bros Holdings, Inc.			
5.200% due 17/01/2025 Danfoss Finance BV	1,100	1,100	0.11	3.375% due 08/10/2028 International Distributions Service		952	0.10	6.750% due 15/03/2028 Robert Bosch GmbH	800		0.08
0.125% due 28/04/2026	€ 2,000	2,054	0.21	5.250% due 14/09/2028	€ 1,000	1,147	0.12	3.625% due 02/06/2027	€ 400	452	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S) A	% OF NET SSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)	NET
Sabine Pass Liquefaction LLC 5.000% due 15/03/2027	\$ 568 \$	571 (Texas Instruments, Inc. 4.600% due 15/02/2028	\$ 1,000 \$	1,017		Black Hills Corp.	\$ 2,073	
5.750% due 15/05/2024	415	415 (Thames Water Utilities Finance		1,017	0.10	Brooklyn Union Gas Co.	\$ 2,013	0.21
Safran S.A. 0.125% due 16/03/2026	€ 300	311 (0.03	0.875% due 31/01/2028 4.000% due 18/04/2027	€ 200 1,800	189 1,925	0.02	3.407% due 10/03/2026 617 CenterPoint Energy Houston Electric LLC	589	0.06
Sage Group PLC				TransDigm, Inc.				5.200% due 01/10/2028 4,200	4,337	0.45
3.820% due 15/02/2028 Sandoz Finance BV	1,000	1,138 ().12	6.750% due 15/08/2028 Transurban Finance Co. Pty. Lt	\$ 1,300	1,332	0.14	Columbia Pipelines Holding Co. LLC 6.042% due 15/08/2028 2,000	2,066	0.21
3.970% due 17/04/2027	800	902 (0.09	4.125% due 02/02/2026	1,900	1,857	0.19	6.055% due 15/08/2026 2,000 1,000	1,024	
Sands China Ltd. 2.550% due 08/03/2027	\$ 3,200	2,911 (0.30	Ubisoft Entertainment S.A. 0.878% due 24/11/2027	€ 700	660	0.07	Constellation Energy Generation LLC 5.600% due 01/03/2028 700	721	0.07
4.300% due 08/01/2026	2,600	2,498 (0.26	Union Pacific Corp.	G 700	000	0.07	Consumers Energy Co.		
5.375% due 08/08/2025 5.650% due 08/08/2028	900 1,200	888 (1,191 (0.09	4.750% due 21/02/2026 United Airlines Pass-Through 1	\$ 1,800	1,812	0.19	4.900% due 15/02/2029 1,900 DTE Electric Co.	1,935	0.20
Sartorius Finance BV 4.250% due 14/09/2026	€ 2,000	2,261 (1 23	4.300% due 15/02/2027	498	483	0.05	1.900% due 01/04/2028 1,000	900	0.09
Sealed Air Corp.	C 2,000			5.875% due 15/04/2029 United Airlines, Inc.	647	656	0.07	Duke Energy Corp. 3.100% due 15/06/2028 € 300	327	0.03
1.573% due 15/10/2026	\$ 1,900	1,712 (0.18	4.375% due 15/04/2026	1,400	1,365	0.14	4.300% due 15/03/2028 \$ 1,000	987	0.10
SEB S.A. 1.375% due 16/06/2025	€ 500	532 (Var Energi ASA 7.500% due 15/01/2028	1,700	1,804	0.19	5.000% due 08/12/2025 3,800 East Ohio Gas Co.	3,809	0.39
1.500% due 31/05/2024 Sherwin-Williams Co.	200	218 (0.02	Venture Global LNG, Inc.	1,700	1,004	0.15	1.300% due 15/06/2025 1,800	1,703	0.18
4.250% due 08/08/2025	\$ 1,600	1,584 (0.16	8.125% due 01/06/2028	2,300	2,325	0.24	EDP - Energias de Portugal S.A. 2.875% due 01/06/2026 € 300	329	0.03
Siemens Energy Finance BV 4.250% due 05/04/2029	€ 500	540 (0.06	VMware LLC 4.500% due 15/05/2025	1,600	1,585	0.16	Electricite de France S.A.		
Sika Capital BV				Volkswagen Group of America 4.350% due 08/06/2027	Finance LLC 800	785	0.08	3.750% due 05/06/2027 4,200 EnBW International Finance BV	4,734	0.49
3.750% due 03/11/2026 Silfin NV	2,300	2,585 (0.27	6.366% due 07/06/2024	3,000	3,004	0.08	2.500% due 04/06/2026 300		0.03
2.875% due 11/04/2027	2,300	2,384 (0.25	Walgreens Boots Alliance, Inc. 3.450% due 01/06/2026	300	285	0.03	3.625% due 22/11/2026 2,000 Enel Finance America LLC	2,251	0.23
Sixt SE 1.750% due 09/12/2024	2,100	2,279 (1 23	Warnermedia Holdings, Inc.	300	203	0.03	7.100% due 14/10/2027 \$ 200	214	0.02
SK Hynix, Inc.	2,100	2,213	J.23	3.755% due 15/03/2027	1,200	1,150	0.12	Enel Finance International NV 0.000% due 17/06/2024 (b) € 800	868	0.09
1.000% due 19/01/2024	\$ 1,300	1,297 (0.13	Weir Group PLC 2.200% due 13/05/2026	4,700	4,372	0.45	1.375% due 12/07/2026 \$ 1,000 2.650% due 10/09/2024 4,200	911 4,103	0.09
Sky Ltd. 2.500% due 15/09/2026	€ 300	327 (0.03	6.875% due 14/06/2028 Werfen S.A.	£ 400	538	0.06	EP Infrastructure A/S	4,103	0.42
Smurfit Kappa Acquisitions ULC 2.875% due 15/01/2026	300	327 (J U3	4.625% due 06/06/2028	€ 900	1,015	0.10	1.659% due 26/04/2024 € 600 1.698% due 30/07/2026 2,000	654 1,990	
Societa per Azioni Esercizi Aero		SpA		West Fraser Timber Co. Ltd. 4.350% due 15/10/2024	\$ 200	197	0.02	Evergy Missouri West, Inc.	1,550	0.20
3.500% due 09/10/2025	200	217 (0.02	Western Midstream Operating				5.150% due 15/12/2027 \$ 2,000	2,014	0.21
Stryker Corp. 0.250% due 03/12/2024	1,000		0.11	3.100% due 01/02/2025 Westinghouse Air Brake Techn	2,600		0.26	Eversource Energy 5.450% due 01/03/2028 1,200	1,234	0.13
3.375% due 11/12/2028 Studio City Co. Ltd.	900	1,009 (0.10	3.200% due 15/06/2025	562	544	0.06	Florida Power & Light Co. 5.050% due 01/04/2028 700	716	0.07
7.000% due 15/02/2027	\$ 2,800	2,757 (0.28	3.450% due 15/11/2026 Williams Cos., Inc.	450	431	0.04	Georgia Power Co.		
Studio City Finance Ltd. 6.000% due 15/07/2025	600	588 (0.06	5.400% due 02/03/2026	1,000	1,010	0.10	6.135% due 08/05/2025 200 India Green Energy Holdings	201	0.02
Suez SACA				Woodside Finance Ltd. 3.650% due 05/03/2025	600	587	0.06	5.375% due 29/04/2024 250	248	0.03
1.875% due 24/05/2027 Suntory Holdings Ltd.	€ 300	317 ().03	Worldline S.A.				Interstate Power & Light Co. 4.100% due 26/09/2028 900	874	0.09
2.250% due 16/10/2024	\$ 1,100	1,071 (0.11	4.125% due 12/09/2028 Worley Financial Services Pty.	€ 400	439	0.05	Ipalco Enterprises, Inc.		
Swedish Match AB 0.875% due 23/09/2024	€ 500	539 (0.06		UD 2,600	1,810	0.19	3.700% due 01/09/2024 1,348 ITC Holdings Corp.	1,327	0.14
Syngenta Finance NV				Worley U.S. Finance Sub Ltd. 0.875% due 09/06/2026	€ 1,500	1,550	0.16	4.950% due 22/09/2027 850	855	0.09
3.375% due 16/04/2026 T-Mobile USA, Inc.	300	330 (0.03	Wynn Macau Ltd.	G 1,500			Jersey Central Power & Light Co. 4.700% due 01/04/2024 1,083	1,079	0.11
2.250% due 15/02/2026	\$ 1,100 450	1,043 (4.875% due 01/10/2024 Zimmer Biomet Holdings, Inc.	\$ 2,100	2,075	0.21	KeySpan Gas East Corp.	,	
3.500% due 15/04/2025 4.800% due 15/07/2028	1,800	441 (1,816 (0.19	5.350% due 01/12/2028	1,300	1,340	0.14	2.742% due 15/08/2026 1,600 Lorca Telecom Bondco S.A.	1,493	0.15
4.950% due 15/03/2028 Take-Two Interactive Software,	500	507 (0.05	Zoetis, Inc. 5.400% due 14/11/2025	1,700	1,715	0.18	4.000% due 18/09/2027 € 600	649	0.07
3.300% due 28/03/2024	35	35 (0.00	5.400 /0 duc 14/11/2025		74,101		Midwest Connector Capital Co. LLC 3.900% due 01/04/2024 \$ 505	502	0.05
Tapestry, Inc. 7.000% due 27/11/2026	1,000	1,037 (11	UTILITIES				Mississippi Power Co.	302	0.05
Targa Resources Corp.	•			AES Corp.				3.950% due 30/03/2028 2,495 5.736% due 28/06/2024 3,090	2,427 3,088	
5.200% due 01/07/2027 TD SYNNEX Corp.	2,500	2,514 (0.26	1.375% due 15/01/2026 5.450% due 01/06/2028	1,000 1,100	926 1,119	0.10	National Rural Utilities Cooperative Finan	ce Corp.	
1.250% due 09/08/2024	2,000	1,950 (Ameren Corp.	1,100	1,113	0.12	5.703% due 18/10/2024 975 NextEra Energy Capital Holdings, Inc.	9/6	0.10
1.750% due 09/08/2026 TDF Infrastructure SASU	900	816 (0.08	5.700% due 01/12/2026	1,800	1,842	0.19	2.200% due 02/12/2026 AUD 2,500	1,587	
5.625% due 21/07/2028	€ 300	348 (0.04	Ameren Illinois Co. 3.800% due 15/05/2028	1,000	974	0.10	6.449% due 21/03/2024 \$ 500 NGPL PipeCo LLC	500	0.05
Teleperformance SE 5.250% due 22/11/2028	200	231 (0.02	American Electric Power Co., I 5.200% due 15/01/2029	nc. 1,600	1,623	0 17	4.875% due 15/08/2027 3,170	3,115	0.32
Tennessee Gas Pipeline Co. LLC				Appalachian Power Co.	1,000	1,023	0.17	Niagara Mohawk Power Corp. 3.508% due 01/10/2024 1,000	983	0.10
7.000% due 15/10/2028 TenneT Holding BV	\$ 1,396	1,514 (טו .ע	3.300% due 01/06/2027	600	569	0.06	ONEOK, Inc.	1 504	0.10
3.875% due 28/10/2028	€ 600	693 (0.07	Avangrid, Inc. 3.150% due 01/12/2024	500	489	0.05	4.550% due 15/07/2028 1,600 5.650% due 01/11/2028 2,800	1,581 2,901	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Pacific Gas & Electric Co.				U.S. GOVERNMENT AGENCIES				Italy Buoni Poliennali De	l Tesoro		
3.150% due 01/01/2026 3.300% due 15/03/2027	\$ 1,000 ! 300	\$ 960 281	0.10 0.03	Uniform Mortgage-Backed Secur 4.500% due 01/08/2052 \$	ity 5,165 §	5,011	0.52	0.000% due 01/04/2026 (b) €	2,700 \$	2,801	0.29
3.300% due 01/12/2027 3.400% due 15/08/2024	1,300 100	1,215 98	0.13	5.000% due 01/02/2053	3,695	3,659		Mexico Government Inte 3.000% due	rnational Bond		
3.450% due 01/07/2025 3.500% due 15/06/2025	100 1,700	97 1,648	0.01	Uniform Mortgage-Backed Secur 3.500% due 01/01/2054	6,800	6,243			127,706	7,005	0.72
3.750% due 15/02/2024	550	548	0.06	4.000% due 01/01/2054 5.000% due 01/02/2054	56,500 600	53,487 594	5.50 0.06	Republic of Germany 2.500% due			
4.950% due 08/06/2025 Pennsylvania Electric Co.	2,000	1,988	0.20	6.000% due 01/02/2054 6.500% due 01/02/2054	12,100 2,100	12,287 2,152	1.26	13/03/2025 €	6,700	7,373	0.76
4.150% due 15/04/2025	1,950	1,913	0.20	0.500 /0 due 01/02/2054	2,100 _	83,433		South Africa Governmen 10.500% due	t International	Bond	
Perusahaan Perseroan Persero Listrik Negara				U.S. TREASURY OBLIGATIONS					139,500	7,986	0.82
4.125% due 15/05/2027 Potomac Electric Power Co.	1,200	1,168	0.12	U.S. Treasury Inflation Protected	Securitie	s (c)		Spain Government Inter			
3.600% due 15/03/2024	1,262	1,256	0.13	0.250% due 15/01/2025 2.375% due 15/01/2025	1,819 1.632	1,765 1,620		31/01/2028 (b) € United Kingdom Gilt	4,100	4,092	0.42
Public Service Enterprise Grou 2.875% due 15/06/2024	p, Inc. 2,900	2,864	0.29	U.S. Treasury Notes	,	,		1.625% due	7.200	0.500	0.07
5.875% due 15/10/2028	1,400	1,468	0.15	4.125% due 31/01/2025 (g) 4.375% due 31/10/2024 (h)	13,700 17,100	13,617 17,028		22/10/2028 £	7,200	8,500 83,182	0.87 8.55
San Diego Gas & Electric Co. 2.500% due 15/05/2026	226	216	0.02	ζ,		34,030			SHARES	05/102	0.00
Sempra 3.300% due 01/04/2025	2 100	2 027	0.31	NON-AGENCY MORTGAGE-BAC	KED SEC	URITIES		COMMON STOCKS			
Southern California Edison Co.	3,100	3,027	0.51	GSR Mortgage Loan Trust				FINANCIALS			
0.975% due 01/08/2024 4.200% due 01/06/2025	800 2,200	779 2,176	0.08	4.836% due 25/09/2035 Morgan Stanley Mortgage Loan 1	2 Trust	2	0.00	Stearns Holdings LLC 'B' (a)	43,861	0	0.00
5.300% due 01/03/2028	1,500	1,541	0.16	5.971% due 25/11/2034	2		0.00	WARRANTS	, <u> </u>		
5.850% due 01/11/2027 6.266% due 01/04/2024	100 557	105 557	0.01	6.289% due 25/09/2034 WaMu Mortgage Pass-Through C	253 ertificate		0.03	Guaranteed Rate, Inc			
Southern Power Co. 0.900% due 15/01/2026	3,000	2,765	0.28	6.157% due 25/01/2033 6.262% due 25/01/2047	4 164	3	0.00	Exp. 31/12/2060	211	0	0.00
Sprint LLC	,	·		0.202 /0 duc 25/01/204/	104		0.04		PAR (000S)		
7.125% due 15/06/2024 State Grid Overseas Investmen	125 nt RVI Itd	126	0.01	ASSET-BACKED SECURITIES				SHORT-TERM INSTRU	MENTS		
0.797% due 05/08/2026	€ 500	516	0.05	Bumper NL BV				SHORT-TERM NOTES American Honda Finance	Comp		
System Energy Resources, Inc. 2.140% due 09/12/2025	\$ 1,150	1,071	0.11	4.529% due 22/03/2035 € Morgan Stanley ABS Capital, Inc.	4,000 Trust	4,426	0.45	5.967% due 07/06/2024 \$	2,950	2,952	0.31
Tampa Electric Co. 3.875% due 12/07/2024	800	793	0.08	6.090% due 25/12/2035 \$	266	257	0.03	Yango Justice Internatio	•	2,332	0.51
TDC Net A/S				OCP Euro CLO DAC 5.873% due 20/01/2033 €	1,000	1,105	0.11	5.300% due 11/01/2022 ^	200	1	0.00
5.056% due 31/05/2028 Telecom Italia SpA	€ 2,000	2,300	0.24		-	5,788	0.59	Total Short-Term Instrumen		2,953	0.31
7.875% due 31/07/2028	1,200	1,476	0.15	SOVEREIGN ISSUES				Total Transferable Securi	ties \$ 1,	,024,085	105.27
Teollisuuden Voima Oyj 1.125% due 09/03/2026	300	313	0.03	Australia Government Internation 2.750% due 21/11/2028 AUD	nal Bond 41,600	27,271	2.80		SHARES		
Trans-Allegheny Interstate Lin 3.850% due 01/06/2025	e Co . \$ 1,305	1,279	0.13	Belgium Government Internation 0.800% due 22/06/2028 €	al Bond 2,500	2,598	0.27	INVESTMENT FUNDS COLLECTIVE INVESTME	NT SCHEMES		
Verizon Communications, Inc. 6.218% due 20/03/2026	447	447	0.05	Cassa Depositi e Prestiti SpA 5.750% due 05/05/2026 \$	2,000	1,999	0.21	PIMCO Select Funds plc - PIMCO US Dollar			
Vistra Operations Co. LLC 3.550% due 15/07/2024	3,325	3,279	0.34	CDP Financial, Inc. 4.250% due 25/07/2028	2,000			Short-Term Floating NAV Fund (d)	1,623,396	16,177	1.66
WEC Energy Group, Inc. 4.750% due 09/01/2026	1,500	1,495	0.15	CPPIB Capital, Inc.		,		PIMCO Specialty Funds	.,023,330		1100
50 /0 ddc 05/0 1/2020	1,500	112,510		4.250% due 20/07/2028 France Government International	1,050 I Bond	1,053	0.11	Ireland p.l.c PIMCO China Bond Fund (d)	5,163	70	0.01
Total Corporate Bonds & Notes		812,914	83.56	0.000% due 25/03/2025 (b) €	9,000	9,603	0.99	Total Investment Funds	\$	16,247	1.67
MUNICIPAL BONDS & NOTES	5			Israel Government International 5.000% due 30/10/2026	Bond 800	904	0.09				
State Board of Administration Revenue Notes, Series 2020		orp., Florid	a								
1.258% due 01/07/2025	1,200	1,139	0.12								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 678	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (692)	\$ 678	\$ 678	0.07
Total Repurch	ase Agreeme	ents				\$ (692)	\$ 678	\$ 678	0.07

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

Pescription Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Short	03/2024	16	\$ 37	0.01
Euro-Bobl March Futures	Long	03/2024	45	96	0.01
U.S. Treasury 5-Year Note March Futures	Long	03/2024	19	36	0.00
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	222	(1,265)	(0.13)
				\$ (1,096)	(0.11)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (1,096)	(0.11)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/12/2024	\$ 1,300	\$ (13)	0.00
AT&T, Inc.	1.000	20/12/2025	200	(2)	0.00
AT&T, Inc.	1.000	20/06/2028	1,200	25	0.01
Boeing Co.	1.000	20/12/2024	1,500	47	0.01
Boeing Co.	1.000	20/12/2026	1,300	22	0.00
Boeing Co.	1.000	20/06/2027	1,200	87	0.01
British Telecommunications PLC	1.000	20/06/2028	€ 1,500	19	0.00
General Electric Co.	1.000	20/06/2026	\$ 3,700	11	0.00
General Electric Co.	1.000	20/12/2026	400	3	0.00
General Motors Co.	5.000	20/12/2026	80	(6)	0.00
General Motors Co.	5.000	20/06/2028	95	3	0.00
Glencore Finance Europe Ltd.	5.000	20/06/2028	€ 500	8	0.00
Glencore Finance Europe Ltd.	5.000	20/12/2028	400	14	0.00
NextEra Energy Capital Holdings, Inc.	1.000	20/06/2026	\$ 300	(4)	0.00
Rolls-Royce PLC	1.000	20/12/2024	€ 2,200	26	0.00
Rolls-Royce PLC	1.000	20/12/2025	500	15	0.00
Verizon Communications, Inc.	1.000	20/12/2027	\$ 200	5	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,800	25	0.00
Verizon Communications, Inc.	1.000	20/12/2028	500	7	0.00
Vodafone Group PLC	1.000	20/06/2024	€ 1,200	(16)	0.00
				\$ 276	0.03

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

	Fixed Deal	Management	Netional	Unrealised	0/ -4
Index/Tranches	Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-39 5-Year Index	1.000%	20/12/2027	\$ 100	\$ 1	0.00
CDX.IG-40 5-Year Index	1.000	20/06/2028	600	4	0.00
CDX.IG-41 5-Year Index	1.000	20/12/2028	44,800	318	0.04
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 500	25	0.00
iTraxx Europe Main 40 5-Year Index	1.000	20/12/2028	12,400	122	0.01
				\$ 470	0.05

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.399%	18/06/2028	¥ 77,700	\$ 14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.500	18/07/2024	\$ 19,000	15	0.00
Pay	3-Month CAD-Bank Bill	2.250	15/06/2024	CAD 3,000	13	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	34,300	414	0.04
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	57,100	689	0.07
Receive	3-Month ZAR-JIBAR	7.300	28/04/2027	ZAR 68,300	58	0.01
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	€ 1,700	(56)	(0.01)
Pay	6-Month EUR-EURIBOR	0.650	11/05/2027	4,400	(265)	(0.03)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	3,200	(159)	(0.02)
Pay(3)	6-Month EUR-EURIBOR	3.250	20/03/2029	35,200	1,413	0.15
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	20,300	370	0.04
					\$ 2,506	0.25
Total Cent	rally Cleared Financial Derivative Instruments				\$ 3,252	0.33

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Premiums Appreciation/ Counterparty **Reference Entity Receive Rate** Date Amount⁽²⁾ Paid/(Received) (Depreciation) Value **Net Assets** BOA Brazil Government International Bond 1.000% 20/06/2026 \$ 100 (3)4 \$ 1 0.00 \$ \$ GST (9) 20/06/2028 17 AT&T. Inc. 1.000 800 0.00 8 JPM 0 Banco do Brasil S.A. 1.000 20/12/2024 700 (16)16 0.00 \$ 9 \$ (28) \$ 37 0.00

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty BOA	Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
	01/2024	AUD 612	\$ 405	\$ 0	\$ (13)	\$ (13)	0.00
	01/2024	£ 1,609	2,041	0	(9)	(9)	0.00
	01/2024	\$ 2,291	¥ 338,109	110	0	110	0.01
	01/2024	193	NOK 2,049	9	0	9	0.00
	03/2024	302	INR 25,290	1	0	1	0.00
PS	01/2024	AUD 1,342	\$ 887	0	(29)	(29)	0.00
	01/2024	£ 4,566	5,791	0	(29)	(29)	0.00
	01/2024	HUF 145,098	393	0	(26)	(26)	0.00
	01/2024	¥ 9,100	62	0	(3)	(3)	0.00
	01/2024	MXN 116,025	6,328	0	(493)	(493)	(0.05)
	01/2024	\$ 954	CAD 1,297	30	0	30	0.00
	01/2024	5,025	€ 4,592	52	(4)	48	0.01
	01/2024	ZAR 64,977	\$ 3,505	0	(43)	(43)	(0.01)
	03/2024	\$ 59	IDR 902,888	0	0	0	0.00
D.C.	03/2024	1,050	INR 87,845	2	(4.426)	2	0.00
RC	01/2024	€ 219,597	\$ 241,508	0	(1,126)	(1,126)	(0.12)
	02/2024 03/2024	\$ 113 1	TRY 3,453 THB 25	0	(1) 0	(1) 0	0.00 0.00
		574	TRY 18.029	0	(7)	(7)	0.00
	03/2024 04/2024	615	19,804	0	(7)	(9)	0.00
BK	01/2024	€ 134	\$ 145	0	(3)	(3)	0.00
DN	01/2024	MXN 36,706	2,108	0	(49)	(49)	(0.01)
	01/2024	ZAR 66,482	3,495	0	(136)	(136)	(0.01)
	02/2024	\$ 916	BRL 4,507	10	(130)	10	0.00
iLM	01/2024	AUD 39.415	\$ 25,924	0	(977)	(977)	(0.10)
LLIVI	01/2024	CAD 16,681	12,275	Ŏ	(377)	(377)	(0.04)
	01/2024	\$ 2,177	CAD 2,954	64	0	64	0.01
	01/2024	1,829	MXN 32,066	56	Ö	56	0.01
	01/2024	ZAR 19,010	\$ 1,001	0	(37)	(37)	(0.01)
	03/2024	\$ 249	IDR 3,827,126	0	0	0	0.00
	03/2024	125	TRY 3,936	0	(1)	(1)	0.00
PM	02/2024	921	BRL 4,516	7	0	7	0.00
	03/2024	260	IDR 4,008,196	0	0	0	0.00
	03/2024	315	INR 26,330	0	0	0	0.00
1BC	01/2024	€ 5,154	\$ 5,598	0	(97)	(97)	(0.01)
	03/2024	\$ 317	IDR 4,882,050	0	0	0	0.00
1YI	01/2024	CAD 1,419	\$ 1,076	0	0	0	0.00
	01/2024	€ 209	233	1	0	1	0.00
	01/2024	£ 23	29	0	0	0	0.00
	01/2024	\$ 340	€ 307	0	(2)	(2)	0.00
	01/2024	44	£ 34	0	0	0	0.00
	01/2024	871	¥ 128,436	40	0	40	0.00
	01/2024	400	ZAR 7,349	1	0	1	0.00
cv	03/2024	1,357	IDR 20,883,468	0	(3)	(3)	0.00
CX	01/2024	ZAR 3,118	\$ 164	0	(6)	(6)	0.00
	03/2024	\$ 52	IDR 790,390	0	0	0	0.00
	03/2024	685 1.679	INR 57,323	1		1	0.00
O.D.	03/2024	1,678	THB 58,007 ¥ 211.214	33 59	0	33 59	0.00
OR JAG	01/2024 01/2024	1,440 £ 24,806	¥ 211,214 \$ 31,393	59 0	(231)	(231)	0.01 (0.02)
DAU	01/2024	\$ 1,068	NOK 11,396	54	(231)	(231) 54	0.02)
	01/2024	» 1,000	11,390	\$ 530	\$ (3,711)	\$ (3,181)	(0.33)

Schedule of Investments Low Duration Global Investment Grade Credit Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	€ 1,719 \$ 213,053	\$ 1,890 € 193.680	\$ 4 944	\$ (13) 0	\$ (9) 944	0.00 0.10
BRC	01/2024	206,095	187,396	961	Ö	961	0.10
CBK	01/2024	€ 1,359	\$ 1,489	1	(15)	(14)	0.00
	01/2024	\$ 327	€ 301	6	0	6	0.00
MBC	01/2024	€ 357	\$ 385	0	(9)	(9)	0.00
	01/2024	\$ 772	€ 706	8	0	8	0.00
UAG	01/2024	206,129	187,396	926	0	926	0.09
				\$ 2,850	\$ (37)	\$ 2,813	0.29

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currer be Deli			rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£	32	\$	40	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	975	£	769	5	0	5	0.00
BPS	01/2024	£	1	\$	1	0	0	0	0.00
	01/2024	\$	1,493	£	1,177	7	0	7	0.00
BRC	01/2024		28		22	0	0	0	0.00
CBK	01/2024	£	162	\$	205	0	(2)	(2)	(0.01)
	01/2024	\$	14	£	11	0	0	0	0.00
GLM	01/2024	£	11	\$	14	0	0	0	0.00
MBC	01/2024		74		94	0	0	0	0.00
	01/2024	\$	4	£	3	0	0	0	0.00
MYI	01/2024	£	30	\$	38	0	0	0	0.00
SCX	01/2024	\$ 8	8,605	£	6,803	68	0	68	0.01
SSB	01/2024	(6,003		4,758	62	0	62	0.01
UAG	01/2024	£	10	\$	12	0	0	0	0.00
	01/2024	\$ 8	8,604	£	6,798	63	0	63	0.01
						\$ 205	\$ (2)	\$ 203	0.02

As at 31 December 2023, the Institutional NOK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 774	NOK 8,230	\$ 36	\$ 0	\$ 36	0.00
CBK	01/2024	999	10,684	53	0	53	0.01
GLM	01/2024	960	10,324	57	0	57	0.01
RYL	01/2024	NOK 1,946	\$ 184	0	(7)	(7)	0.00
SCX	01/2024	\$ 136	NOK 1,468	8	0	8	0.00
				\$ 154	\$ (7)	\$ 147	0.02

As at 31 December 2023, the Institutional SEK (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
CBK DUB GLM SCX	01/2024 01/2024 01/2024 01/2024	\$ 9,952 9,952 1 9,750	SEK 103,152 103,152 12 101,257	\$ 286 286 0 301	\$ 0 0 0 0	\$	286 286 0 301	0.03 0.03 0.00 0.03
				\$ 873	\$ 0	\$	873	0.09
Total OTC Financial Deri	vative Instruments					\$	864	0.09
Total Investments						\$ 1,	044,030	107.32
Other Current Assets &	Liabilities					\$	(71,187)	(7.32)
Net Assets						\$	972,843	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.

- (d) Affiliated to the Fund.
- (e) Contingent convertible security.
- (f) Restricted Securities (31 December 2022: 1.31%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
BMW Canada, Inc.	4.760%	10/02/2025	07/02/2023	\$ 2,601	\$ 2,649	0.27
Citigroup, Inc.	2.014	25/01/2026	18/01/2022	2,000	1,923	0.20
Citigroup, Inc.	3.290	17/03/2026	10/03/2022	3,200	3,117	0.32
Deutsche Bank AG	1.447	01/04/2025	30/03/2021	1,600	1,581	0.16
Deutsche Bank AG	2.129	24/11/2026	17/11/2020	500	469	0.05
Oracle Corp.	1.650	25/03/2026	22/03/2021	1,900	1,773	0.18
				\$ 11,801	\$ 11,512	1.18

- (g) Security with an aggregate fair value of \$6,858 (31 December 2022: \$12,682) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (h) Securities with an aggregate fair value of \$4,780 (31 December 2022: \$1,396) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$9,560 (31 December 2022: \$9,433) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$1,630 (31 December 2022: \$426) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,023,969	\$ 116	\$ 1,024,085
Investment Funds	16,247	0	0	16,247
Repurchase Agreements	0	678	0	678
Financial Derivative Instruments(3)	96	2,924	0	3,020
Totals	\$ 16,343	\$ 1,027,571	\$ 116	\$ 1,044,030

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 691,422	\$ 0	\$ 691,422
Investment Funds	643	0	0	643
Repurchase Agreements	0	1,604	0	1,604
Financial Derivative Instruments(3)	(614)	2,737	0	2,123
Securities Sold Short	, O	(14,029)	0	(14,029)
Totals	\$ 29	\$ 681,734	\$ 0	\$ 681,763

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

	Borrowing	Settlement	Maturity	Borrowing	Payable for Reverse Repurchase	% of
Counterparty	Rate	Date	Date	Amount	Agreements	Net Assets
BOS	5.750%	28/12/2023	04/01/2024	\$ (6,969)	\$ (6,973)	(0.72)
Total Reverse Repurchase Agreements					\$ (6,973)	(0.72)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

	Borrowing	Settlement	Maturity	Borrowing	Payable for Sale-Buyback Financing	% of
Counterparty	Rate	Date	Date	Amount	Transactions(1)	Net Assets
BRC	5.730%	28/12/2023	02/01/2024	\$ (4,814)	\$ (4,817)	(0.50)
Total Sale-Buyback Financing Transactions					\$ (4,817)	(0.50)

(1) Payable for sale-buyback transactions includes \$1 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 140	\$ 0	\$ 140	\$ (35)	\$ 0	\$ (35)
BPS	399	(1,610)	(1,211)	(202)	140	(62)
BRC	(182)	370	188	146	(120)	26
CBK	151	(260)	(109)	4,468	(4,360)	108
DUB	286	(260)	26	N/A	N/A	N/A
GLM	(1,215)	1,260	45	(12)	16	4
GST	8	0	8	N/A	N/A	N/A
JPM	7	0	7	84	0	84
MBC	(98)	0	(98)	170	(290)	(120)
MYI	37	(10)	27	(74)	0	(74)
RBC	N/A	N/A	N/A	13	0	13
RYL	(7)	0	(7)	N/A	N/A	N/A
SCX	405	(590)	(185)	4,065	(3,850)	215
SSB	62	0	62	N/A	N/A	N/A
TOR	59	0	59	6	(20)	(14)
UAG	812	(1,850)	(1,038)	(199)	270	71

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	75.46	73.17
Transferable securities dealt in on another regulated market*	29.48	32.43
Other transferable securities	0.33	N/A
Investment funds	1.67	0.10
Repurchase agreements	0.07	0.24
Financial derivative instruments dealt in on a regulated market	(0.11)	0.05
Centrally cleared financial derivative instruments	0.33	(1.02)
OTC financial derivative instruments	0.09	1.30
Securities sold short	N/A	(2.14)
Reverse repurchase agreements	(0.72)	(1.95)
Sale-buyback financing transactions	(0.50)	(0.22)

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.02	0.55
Corporate Bonds & Notes	83.56	83.16
Municipal Bonds & Notes	0.12	0.17
U.S. Government Agencies	8.58	6.33
U.S. Treasury Obligations	3.50	10.55
Non-Agency Mortgage-Backed Securities	0.04	0.07
Asset-Backed Securities	0.59	0.22
Sovereign Issues	8.55	3.40
Common Stocks	0.00	0.00
Warrants	0.00	0.00
Short-Term Instruments	0.31	1.15
Investment Funds	1.67	0.10
Repurchase Agreements	0.07	0.24
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.11)	0.05
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	(0.03)
Credit Default Swaps on Credit Indices — Sell Protection	0.05	0.01
Interest Rate Swaps	0.25	(1.00)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01
Forward Foreign Currency Contracts	(0.33)	(0.48)
Hedged Forward Foreign Currency Contracts	0.42	1.77
Securities Sold Short	N/A	(2.14)
Other Current Assets & Liabilities	(7.32)	(4.13)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0005)	(000S) A	ASSEIS		(0003)	(0005)	ASSETS	6.442% due 11/08/2028	\$ 3,150 \$		0.16
LOAN PARTICIPATIONS AN	ND ASSIGNM	MENTS		Bevco Lux SARL 1.000% due 16/01/2030	€ 4,400	\$ 4,078	0.20	7.750% due 01/03/2029 Unique Pub Finance Co. PLC	€ 1,200	1,530	0.10
American Airlines, Inc. 10.427% due 20/04/2028	\$ 810 \$	833	0.04	BPCE S.A. 1.652% due 06/10/2026 6.612% due 19/10/2027	\$ 300 16,950	279 17,456	0.01	7.395% due 28/03/2024 Uniti Group LP	£ 6	8	0.00
Carnival Corp. 7.593% due 30/06/2025	€ 3,369	3,733	0.18	Brandywine Operating Partner 3.950% due 15/11/2027		•	0.00	6.500% due 15/02/2029 10.500% due 15/02/2028	\$ 1,875 2,508	1,355 2,545	0.07 0.13
Emerald TopCo, Inc. 8.970% due 24/07/2026	\$ 72	71	0.00	CaixaBank S.A. 6.684% due 13/09/2027	5,000	5,129		VICI Properties LP 3.750% due 15/02/2027	3,800	3,589	0.18
Envision Healthcare Corp. 13.258% due 15/09/2028	819	819	0.04	Corsair International Ltd. 8.802% due 28/01/2027	€ 1,000	1,105		3.875% due 15/02/2029 4.500% due 01/09/2026	5,000 2,000	4,597 1,937	0.23
iHeartCommunications, Inc. 8.470% due 01/05/2026	6,168	5,347	0.26	Credit Agricole S.A. 6.316% due 03/10/2029	\$ 5,900	6,185		4.500% due 15/01/2028 4.625% due 01/12/2029	4,325 4,900	4,129 4,622	0.20 0.23
8.720% due 01/05/2026 Lealand Finance Co. BV	564	487	0.03	Credit Suisse AG 5.500% due 20/08/2026	€ 1,400	1,627		Wells Fargo & Co. 2.188% due 30/04/2026 6.303% due 23/10/2029	1,600 2,700	1,534 2,847	0.08 0.14
8.470% due 28/06/2024	8		0.00	Credit Suisse AG AT1 Claim	\$ 1,900		0.01	0.505 /0 duc 25/10/2025	2,700	241,973	
Lealand Finance Co. BV (6.470 9.470% due 30/06/2025 (c)	0% Cash and 25	3.000% P 10		Cromwell Ereit Lux Finco SARL						2,575	
Poseidon Bidco SASU 9.175% due 30/09/2028	€ 4.000	4,424		2.125% due 19/11/2025 Deutsche Bank AG	€ 1,407	1,467		INDUSTRIALS Alaska Airlines Pass-Through	Trust		
PUG LLC 8.970% due 12/02/2027	\$ 29	28		3.547% due 18/09/2031 6.720% due 18/01/2029	\$ 1,200 200		0.01	4.800% due 15/02/2029 Altice France S.A.	3,059	2,977	0.15
Surgery Center Holdings, Inc.				6.819% due 20/11/2029 EPR Properties	5,700	6,005		8.125% due 01/02/2027 American Airlines Pass-Throu	2,100	1,938	0.10
8.856% due 19/12/2030	1,900	1,910	0.10	4.500% due 01/06/2027 4.750% due 15/12/2026	300 8		0.01	3.000% due 15/04/2030	202	182	0.01
Syniverse Holdings, Inc. 12.348% due 13/05/2027	1,611	1,425	0.07	4.950% due 15/04/2028	34		0.00	3.375% due 01/11/2028 BAT International Finance PLO	58 C	53	0.00
TransDigm, Inc. 8.598% due 24/08/2028	11,987	12,057	0.60	Equinix, Inc. 2.900% due 18/11/2026	100	95	0.00	5.931% due 02/02/2029 Bayer U.S. Finance LLC	6,300	6,550	0.32
U.S. Renal Care, Inc. 10.470% due 20/06/2028	248	189	0.01	Extra Space Storage LP 5.900% due 15/01/2031	500	522	0.03	6.125% due 21/11/2026 British Airways Pass-Through	4,300	4,373	0.22
Westmoreland Coal Co. 8.000% due 04/11/2030	6	4	0.00	GLP Capital LP 4.000% due 15/01/2030	100		0.00	4.250% due 15/05/2034 Broadcom, Inc.	450	420	0.02
Windstream Services LLC 11.706% due 21/09/2027	3	3	0.00	4.000% due 15/01/2031 5.300% due 15/01/2029	300 3,888	3,868		3.469% due 15/04/2034 Carvana Co.	2,303	2,005	0.10
Wm Morrison Supermarkets L 8.752% due 04/11/2027	.td. € 2,374	2,498	0 12	5.750% due 01/06/2028 6.750% due 01/12/2033	500 300		0.02	12.000% due 01/12/2028	794	643	0.03
0.732 /0 duc 0-1/17/2027	G 2,374 _	33,844		Goldman Sachs Group, Inc. 3.750% due 25/02/2026	1,400	1,368	0.07	13.000% due 01/06/2030 14.000% due 01/06/2031	2,872 3,381	2,294 2,733	0.11 0.13
CORPORATE BONDS & NO	TES			6.484% due 24/10/2029 HSBC Holdings PLC	4,600	4,884	0.24	CDW LLC 2.670% due 01/12/2026	6,460	6,050	0.30
BANKING & FINANCE				2.848% due 04/06/2031	5,900	5,078		CGI, Inc. 1.450% due 14/09/2026	2,000	1,815	0.09
ABN AMRO Bank NV 6.339% due 18/09/2027	\$ 800	818		4.041% due 13/03/2028 5.887% due 14/08/2027	3,100 200	2,988 203	0.15	Community Health Systems, I 5.625% due 15/03/2027	lnc.	•	
6.575% due 13/10/2026	13,200	13,424		Intesa Sanpaolo SpA 7.200% due 28/11/2033	700	7/17	0.04	CoStar Group, Inc.	3,393	3,157	0.16
Adler Financing SARL (12.500 12.500% due 30/06/2025 (c)		2. 500% PII 6,730		JPMorgan Chase & Co. 2.083% due 22/04/2026	800		0.04	2.800% due 15/07/2030 Delta Air Lines Pass-Through	2,500	2,128	0.10
AGPS BondCo PLC 5.000% due 27/04/2027	8,300	3,090	0.15	6.070% due 22/10/2027	3,700	3,808		2.000% due 10/12/2029 DISH DBS Corp.	198	176	0.01
AIB Group PLC 5.250% due 23/10/2031	7,540	9,012	0.44	KBC Group NV 5.796% due 19/01/2029	2,100	2,137	0.11	5.250% due 01/12/2026 5.750% due 01/12/2028	2,550 2,520	2,190 2,015	0.11 0.10
Ally Financial, Inc. 5.800% due 01/05/2025	\$ 2,100	2,104	0.10	Lloyds Banking Group PLC 3.750% due 11/01/2027	2,500	2,402	0.12	Energy Transfer LP 6.050% due 01/12/2026	7,300	7,510	0.37
American Tower Corp. 3.650% due 15/03/2027	1,500	1,444	0.07	Morgan Stanley 2.188% due 28/04/2026	300	288	0.01	Global Payments, Inc. 1.200% due 01/03/2026	600	551	0.03
Aroundtown S.A. 1.500% due 28/05/2026	€ 8,700	8,611	0.42	Nationwide Building Society 4.302% due 08/03/2029 6.557% due 18/10/2027	2,100 14,000	2,014 14,501		Intelsat Jackson Holdings S.A 6.500% due 15/03/2030		5,632	0.28
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 1,340	1,188	0.06	NatWest Group PLC		2,053		JetBlue Pass-Through Trust 4.000% due 15/05/2034	2,652	2,435	
Banca Monte dei Paschi di Sie 1.875% due 09/01/2026	ena SpA € 3,000	3,152	0.16	5.808% due 13/09/2029 Santander UK Group Holdings				Market Bidco Finco PLC			
2.625% due 28/04/2025 6.750% due 02/03/2026	1,980 2,654	2,135 3,002		6.750% due 24/06/2024 (h)(j) 6.833% due 21/11/2026	£ 4,169 \$ 5,700	5,319 5,809	0.29	4.750% due 04/11/2027 Mitchells & Butlers Finance P			
8.000% due 22/01/2030 Banco de Credito del Peru S.A	481 A.	536	0.03	7.482% due 29/08/2029 SLM Student Loan Trust	£ 700		0.05	6.013% due 15/12/2030 Motorola Solutions, Inc.	£ 35	42	0.00
	PEN 600	157	0.01	4.475% due 15/12/2033 Societe Generale S.A.	€ 2,923	2,998	0.15	2.300% due 15/11/2030 Nissan Motor Co. Ltd.	\$ 4,383	3,703	0.18
1.849% due 25/03/2026 4.379% due 12/04/2028	\$ 1,200 200	1,112 195		6.447% due 12/01/2027 Standard Chartered PLC	\$ 3,200	3,258	0.16	4.345% due 17/09/2027 4.810% due 17/09/2030	2,800 300	2,681 281	0.13 0.01
6.527% due 07/11/2027 Bank of America Corp.	4,800	4,967		6.170% due 09/01/2027 6.750% due 08/02/2028	1,400 11,219	1,422 11,566		NMG Holding Co., Inc. 7.125% due 01/04/2026	400	385	0.02
3.419% due 20/12/2028 Barclays PLC	500	471	0.02	UBS AG 5.125% due 15/05/2024 (j)	3,490	3,466	0.17	NPC Ukrenergo 6.875% due 09/11/2028	200	54	0.00
4.972% due 16/05/2029 5.501% due 09/08/2028	2,000 1,000	1,965 1,005		UBS Group AG 4.194% due 01/04/2031	5,000	4,660		Petroleos de Venezuela S.A. 6.000% due 16/05/2034	220	25	0.00
6.224% due 09/05/2034 6.496% due 13/09/2027	1,355 2,900	1,406 2,983	0.07 0.15	6.246% due 22/09/2029 6.327% due 22/12/2027	400 3,100	3,197		Petroleos Mexicanos 5.950% due 28/01/2031	4,300	3,439	0.17
7.385% due 02/11/2028	500	535	0.03	6.373% due 15/07/2026	2,700	2,732	0.13	6.700% due 16/02/2032	1,831		0.07

	FAII PAR VALU	E NET		PAR	FAIR % OF VALUE NET	FAIR PAR VALUE	NET
Prime Healthcare Services, Inc.) ASSETS	Ginnie Mae, TBA	(000S)	(000S) ASSETS	Banc of America Merrill Linch Trust	
7.250% due 01/11/2025 \$ 6,3 RegionalCare Hospital Partners Hold		3 0.31	2.500% due 01/01/2054 3.000% due 01/02/2054	\$ 900 \$ 500	787 0.04 453 0.02	4.185% due 15/08/2046 \$ 680 \$ 534 Barclays Commercial Mortgage Securities Trust	0.03
9.750% due 01/12/2026 4,1		2 0.20	3.500% due 01/01/2054 4.000% due 01/02/2054	5,000 2,700	4,657 0.23 2,581 0.13	3.966% due 10/08/2033 635 591	0.03
Rivian Holdings LLC 11.493% due 15/10/2026 3,2	00 3,206	5 0.16	4.500% due 01/02/2054	10,900	10,649 0.52	Bear Stearns ALT-A Trust 4.454% due 25/09/2035 2,132 830	0.04
RTX Corp. 5.750% due 15/01/2029 4,0	00 4,184	4 0.21	5.000% due 01/01/2054 Uniform Mortgage-Backed	1,000 Security	993 0.05	Bear Stearns Structured Products, Inc. Trust 4.805% due 26/01/2036 4,167 3,084	0.15
Sandoz Finance BV	,		3.500% due 01/11/2047 4.000% due 01/11/2042 -	86	80 0.00	Brants Bridge PLC	
3.970% due 17/04/2027 € 5,4 Sands China Ltd.	00 6,089	9 0.30	01/03/2049	1,624	1,563 0.08	6.120% due 14/06/2066 £ 4,933 6,277 BX Trust	0.31
4.300% due 08/01/2026 \$ 1,2	00 1,153	3 0.06	Uniform Mortgage-Backed 2.500% due 01/02/2054	Security, TBA 20,600	17,550 0.86	6.776% due 15/11/2032 \$ 665 660	0.03
Spirit Airlines Pass-Through Trust 4.100% due 01/10/2029 3	94 363	3 0.02	3.000% due 01/02/2054 3.500% due 01/02/2054	25,450 81,450	22,540 1.11 74,807 3.69	6.926% due 15/11/2032 1,400 1,384 7.429% due 15/05/2035 1,080 1,061	
Surgery Center Holdings, Inc. 10.000% due 15/04/2027 1,8	25 1,848	3 0.09	4.000% due 01/01/2054	128,650	121,777 6.00	Canada Square Funding PLC 6.070% due 17/01/2059 £ 10,633 13,476	0.66
T-Mobile USA, Inc.			4.500% due 01/02/2054 5.000% due 01/01/2054	31,100 158,300	156,645 7.72	Canterbury Finance PLC	
4.800% due 15/07/2028 5,5 Topaz Solar Farms LLC	00 5,549	9 0.27	5.500% due 01/01/2054 6.000% due 01/01/2054	255,200 294,500	256,322 12.63 299,046 14.73	6.046% due 16/05/2058 11,447 14,565 ChaseFlex Trust	0.72
4.875% due 30/09/2039	35 32		6.500% due 01/01/2054 7.000% due 01/03/2054	170,400 5,800	174,625 8.60 5,973 0.29	6.150% due 25/05/2037 \$ 13 12	0.00
5.750% due 30/09/2039 1 U.S. Renal Care, Inc.	91 190	0.01	7.000 /0 ddc 0 1/03/203 1		1,206,124 59.41	Cheshire PLC 7.820% due 20/08/2045	0.07
	14 1	1 0.00	U.S. TREASURY OBLIGAT	TIONS		Chevy Chase Funding LLC Mortgage-Backed Certifi 5.411% due 25/08/2035 \$ 1,039 815	icates 0.04
	67 14		U.S. Treasury Bonds			Citigroup Commercial Mortgage Trust	0.04
3.100% due 07/01/2030 1,9 3.500% due 01/09/2031 2	14 1,748 28 208		2.875% due 15/05/2049	4,900	3,895 0.19	3.518% due 10/05/2035 15,420 14,294 7.076% due 15/12/2036 2,500 2,448	
	32 529 09 470		U.S. Treasury Inflation Prot 0.125% due 15/07/2024	31,422	30,885 1.52	Commercial Mortgage Trust	
5.875% due 15/04/2029 5,9			0.125% due 15/10/2024 0.125% due 15/04/2025	29,968 3,812	29,317 1.44 3,676 0.18	6.658% due 15/09/2033 2,800 2,530 Countrywide Alternative Loan Trust	0.12
Valaris Ltd. 8.375% due 30/04/2030	42 966	5 0.05	0.125% due 15/07/2030	3,144 236	2,842 0.14	5.076% due 25/08/2035 951 812	0.04
Venture Global Calcasieu Pass LLC	00 27	0.01	0.125% due 15/01/2031 0.125% due 15/07/2031	230	204 0.01	5.930% due 25/03/2036 39 37	0.00
	00 273 00 265		0.250% due 15/01/2025 0.250% due 15/07/2029	14,809 5,054	14,375 0.71 4,673 0.23	5.970% due 25/12/2046 1,944 1,594 6.030% due 25/08/2035 348 318	0.08
Venture Global LNG, Inc. 8.125% due 01/06/2028	00 910	0.04	0.250% due 15/02/2050 0.375% due 15/01/2027	1,316 225	859 0.04 214 0.01	6.250% due 25/04/2037 1,477 746	0.04
8.375% due 01/06/2031	00 90	1 0.04	0.375% due 15/07/2027	63	60 0.00	6.512% due 25/11/2035 5 5	0.00
9.500% due 01/02/2029 3,9 9.875% due 01/02/2032 1,3			0.500% due 15/04/2024 0.625% due 15/01/2024	9,747 17,419	9,625 0.47 17,373 0.86	7.052% due 25/11/2035 5 5 Countrywide Home Loan Reperforming REMIC Trus	0.00
Windstream Escrow LLC 7.750% due 15/08/2028 2,3	73 2,08	1 0.10	0.625% due 15/07/2032 0.750% due 15/07/2028	9,319 1,189	8,519 0.42 1,138 0.06	5.810% due 25/06/2035 154 144	0.01
7.730 /0 due 13/00/2020 2,3	124,953		0.750% due 15/02/2042	408	332 0.02	Credit Suisse Mortgage Capital Mortgage-Backed 6.000% due 25/04/2036 2,381 641	0.03
UTILITIES			0.750% due 15/02/2045 0.875% due 15/01/2029	1,045 2,408	818 0.04 2,305 0.11	Credit Suisse Mortgage Capital Trust 7.344% due 15/07/2032 15,277 14,054	0.69
Gazprom PJSC Via Gaz Finance PLC			0.875% due 15/02/2047 1.000% due 15/02/2046	1,657 649	1,307 0.06 532 0.03	Dutch Property Finance BV	
2.950% due 15/04/2025 € 11,0 Pacific Gas & Electric Co.	00 9,113	3 0.45	1.000% due 15/02/2048 1.000% due 15/02/2049	1,747 3,436	1,411 0.07 2,769 0.14	4.852% due 28/04/2064 € 11,756 13,022 EMF-UK PLC	0.64
2.100% due 01/08/2027 \$ 3,7			1.125% due 15/01/2033	6,094	5,769 0.28	7.159% due 13/03/2046 f 5,248 6,500	0.32
	73 723		1.375% due 15/07/2033 1.375% due 15/02/2044	15,297 132	14,843 0.73 118 0.01	Eurosail PLC 4.419% due 10/09/2044 € 1,400 1,500	0.07
3.300% due 01/12/2027 14,0 3.400% due 15/08/2024 2,1			1.500% due 15/02/2053 2.125% due 15/02/2040	3,933 285	3,570 0.18 293 0.01	5.599% due 10/06/2044 £ 293 372	0.02
3.450% due 01/07/2025 1,8 3.500% due 15/06/2025 1,4	69 1,809	0.09	2.125% due 15/02/2041 2.375% due 15/01/2025	140 1,959	144 0.01	Glenbeigh Issuer DAC 4.666% due 24/06/2050 € 6,153 6,793	0.33
3.750% due 15/02/2024 1,4	90 1,486	5 0.07	U.S. Treasury Notes	1,353	1,944 0.10	GreenPoint Mortgage Funding Trust 5.870% due 25/05/2037 \$ 1,744 1,638	0.08
	12	0.00	2.375% due 31/03/2029 2.875% due 15/05/2032	15,600 4,500	14,486 0.71 4,172 0.21	GS Mortgage Securities Corp. Trust	
4.500% due 15/12/2041 4.550% due 01/07/2030 4,7	26 2° 17 4,49°			,,,,,,	182,679 9.00	7.773% due 15/07/2025 12,240 12,033 GS Mortgage Securities Trust	0.59
4.950% due 08/06/2025 2,6 4.950% due 01/07/2050 1,3			NON-AGENCY MORTGA	GE-BACKED	SECURITIES	3.750% due 25/10/2057 3,656 3,528	0.17
Rio Oil Finance Trust			20 Times Square Trust			GSR Mortgage Loan Trust 6.000% due 25/05/2037 158 113	0.01
	40 860 58 477		3.100% due 15/05/2035 225 Liberty Street Trust	3,800	3,370 0.17	HarborView Mortgage Loan Trust 5.660% due 19/09/2037 1,565 1,331	0.07
Sprint LLC 7.125% due 15/06/2024 2,6	12 2,62!	5 0.13	4.649% due 10/02/2036	1,023	731 0.04	Harbour Energy PLC	
7.123 /0 ddc 13/00/2021	48,54		280 Park Avenue Mortgage 6.738% due 15/09/2034	9,300	8,711 0.43	6.020% due 28/01/2054 £ 3,608 4,600 6.120% due 28/01/2054 £ 14,047 17,788	
Total Corporate Bonds & Notes	415,467	7 20.46	Ashford Hospitality Trust			Hilton Orlando Trust	
CONVERTIBLE BONDS & NOTES			6.984% due 15/06/2035 7.384% due 15/06/2035	100 4,100	98 0.00 3,970 0.20	6.959% due 15/12/2034 \$ 7,500 7,410 HomeBanc Mortgage Trust	0.37
DISH Network Corp.	00 50	5 0 00	8.284% due 15/06/2035	100	97 0.00	6.280% due 25/10/2035 100 88	0.00
	00596	5 0.03		£ 9,678	12,399 0.61	HSI Asset Securitization Corp. Trust 6.190% due 25/08/2035 419 401	0.02
U.S. GOVERNMENT AGENCIES			Atrium Hotel Portfolio Trus 7.089% due 15/06/2035	t \$ 288	280 0.01	JPMorgan Alternative Loan Trust 6.070% due 25/03/2036 2,769 2,617	0.13
Ginnie Mae 5.500% due 20/07/2053 24,2	45 24,429	9 1.20	Avon Finance PLC			JPMorgan Chase Commercial Mortgage Securities	Trust
	80 479		0.000% due 28/12/2049	£ 9,200	11,703 0.58	7.776% due 15/02/2035 2,664 2,554	0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	FAIR % OF PAR VALUE NET DESCRIPTION (0005) (0005) ASSETS DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Jupiter Mortgage PLC 6.621% due 20/07/2060	£ 14,595	\$ 18 603	n 92	Verus Securitization Trust GSAMP Trust 1.977% due 25/03/2060 \$ 35 \$ 35 0.00 6.190% due 25/11/2035 \$	3,000 \$	2 /133	0.12
Kinbane DAC 4.685% due 25/09/2062	€ 15,728	17,220		3.035% due 25/03/2060 100 97 0.00 Harvest SBA Loan Trust 3.889% due 25/03/2060 200 194 0.01 7.707% due 25/08/2044	133		0.12
Lanebrook Mortgage Transact 7.070% due 12/06/2057		5,474		WaMu Mortgage Pass-Through Certificates Trust Hayfin Emerald CLO DAC	7,700		0.42
8.470% due 12/06/2057 Lehman Mortgage Trust	1,000	1,274		6.230% due 25/01/2045 75 73 0.00 Holland Park CLO DAC 4.912% due 14/11/2032	7,650	,	0.41
6.000% due 25/07/2036 Lehman XS Trust	\$ 127	65	0.00	Certificates Trust 6.000% due 25/04/2037 4,294 3,422 0.17 Home Equity Mortgage Loan Asset-5.630% due 25/07/2037 \$		Trust	0.01
5.870% due 25/08/2046	6,931	6,331	0.31	Wells Fargo Alternative Loan Trust 5.670% due 25/07/2037 5.670% due 25/07/2037 HSI Asset Securitization Corp. Trust	4,959	2,681	
Luminent Mortgage Trust 3.827% due 25/04/2036	3,366	2,290	0.11	458,207 22.57 5.610% due 25/12/2036 5.660% due 25/01/2037	8,345 2,806	,	0.35 0.10
Merrill Lynch Mortgage Investo 6.160% due 25/08/2036	2,202	2,156	0.11	ASSET-BACKED SECURITIES Invesco Euro CLO DAC	8,660		0.46
Morgan Stanley Capital Trust 7.309% due 15/07/2035 7.609% due 15/07/2035	7,056 3,014	6,939 2,949		5.750% due 25/02/2037 5,511 2,331 0.11 IXIS Real Estate Capital Trust	3,423	1,224	
Mortgage Funding PLC 6.439% due 13/03/2046	f 4,025	5.133		Aegis Asset-Backed Securities Trust Mortgage Pass- Through Certificates JPMorgan Mortgage Acquisition Trust Mortgage Pass- 5.730% due 25/06/2037		,	0.01
MortgageIT Trust 5.990% due 25/12/2035	\$ 14	,	0.00	7.420% due 25/06/2034 1,784 1,677 0.08 Lehman XS Trust Amortizing Residential Collateral Trust 5.990% due 25/05/2046	1,340	1.171	0.06
Mortimer BTL PLC				6.170% due 25/10/2031 164 159 0.01 6.500% due 25/06/2046 Argent Securities, Inc. Asset-Backed Pass-	49 1,203	41	0.00
0.000% due 22/12/2056 6.670% due 23/06/2053	£ 6,700 1,000	8,563 1,243		Through Certificates 6.235% due 25/10/2035 100 89 0.00 Certificates 100 80 0.00 Certificates 100 80 0.00 Certificates 100 80 0.00 Certificates 100	2,700	2,705	0.13
Natixis Commercial Mortgage 3.790% due 15/11/2032	\$ 7,453	5,546	0.27	Asset-Backed Securities Corp. Home Equity Loan Trust 3.118% due 25/07/2036 4.140 3.969 0.20 5.750% due 25/06/2036	450	414	0.02
Newgate Funding PLC 5.500% due 15/12/2050	£ 6,692	8,199	0.40	3.972% due 25/05/2036 5,957 5,166 0.25 6.070% due 25/01/2036 Auto ABS Spanish Loans 6.070% due 25/01/2036 Madison Park Euro Funding DAC	2,923	2,726	0.13
PHH Alternative Mortgage Tru 6.000% due 25/02/2037	\$ 3,505	2,807	0.14	6.365% due 28/02/2032 € 2,148 2,341 0.12 4.765% due 15/07/2032 € Avoca Static CLO DAC 4.765% due 15/07/2032 €	1,900	2,070	0.10
Precise Mortgage Funding PLC 6.126% due 16/10/2056	£ 596	760	0.04	5.690% due 15/10/2030 6,600 7,287 0.36 4.705% due 15/10/2030 5.779% due 15/10/2036	2,592 7,600		0.14 0.41
Primrose Residential DAC 4.876% due 24/10/2061	€ 3,175	3,487	0.17	5.996% due 28/05/2037 \$ 1,876 1,651 0.08 Merrill Lynch Mortgage Investors T 5.750% due 25/05/2037 \$ 5.750% due 25/05/2037	rust 4,286	2,185	0.11
Residential Accredit Loans, Inc 5.830% due 25/07/2036	\$ 1,217	1,138		6.970% due 25/03/2037 412 421 0.02 5.770% due 25/08/2037 Morgan Stanley ABS Capital, Inc. Ti	268 rust	250	0.01
5.970% due 25/08/2037 Residential Asset Securitization		338		4.960% due 12/12/2032 € 694 758 0.04 3.938% due 25/01/2035 5.670% due 25/05/2037	1,330	523	0.05
6.609% due 25/02/2037 Residential Funding Mortgage				4.666% due 25/04/2032 8,602 9,417 0.46 6.385% due 25/03/2035	1,791 367	1,481 366	0.07
6.250% due 25/08/2036 RESIMAC Bastille Trust	1,023	829					0.51
6.390% due 05/09/2057 RMAC PLC	23		0.00	CIFC Funding Ltd. 6.905% due 15/01/2030 6.640% due 24/04/2031 4,482 4,482 0.22 Navient Private Education Loan Tru		,	0.31
0.000% due 15/02/2047 RMAC Securities PLC	£ 12,300	15,731		College Avenue Student Loans LLC 4.100% due 16/12/2058 4.130% due 26/12/2047 18 18 0.00 Nelnet Student Loan Trust 6.670% due 26/12/2047 18 18 0.00 5 910% due 27/09/2066	600		0.03
5.827% due 12/06/2044 Shamrock Residential DAC	\$ 3,341	3,221	0.16	Countrywide Asset-Backed Certificates CG200/ L 25/40/2025 New Century Home Equity Loan Tru		9,922	
4.726% due 24/01/2061 4.876% due 24/06/2071	€ 20,578 12,991	22,654 14,283	0.70	Countrywide Asset-Backed Certificates Trust Follow Land Services	7,174	6,897	
5.126% due 24/02/2071 Southern Pacific Securities PLC		12,185		5.680% due 25/05/2047 6,194 5,476 0.27 5.670% due 25/01/2037	151 209	74	0.01
4.499% due 10/03/2044 Stratton BTL Mortgage Fundin	2,064 g PLC	2,242		5.995% due 25/08/2036 467 451 0.02 Oak Hill European Credit Partners E		3,039	
6.221% due 20/01/2054 Structured Adjustable Rate Mo	£ 3,000 ortgage Loa	3,740 In Trust	0.18	Credit-Based Asset Servicing & Securitization Trust	2,552	2,792	
5.736% due 25/09/2034 TBW Mortgage-Backed Trust	\$ 165	156	0.01	Denali Capital CLO Ltd. 6 705% due 15/04/2021 1 540 1 549 0 09 Option One Mortgage Loan Trust	2,989	2,988	
5.965% due 25/07/2037 Temple Quay PLC	111	34	0.00	Edsouth Indenture LLC 6.182% due 25/04/2039 2,837 2,826 0.04 5.720% due 25/03/2037 6.235% due 25/08/2035 6.895% due 25/11/2034	4,852 1,750 795	2,365 1,673	
6.720% due 24/07/2085 Thornburg Mortgage Securitie	£ 11,358 s Trust	14,494	0.71	Elevation CLO Ltd. Palmer Square European Loan Fund			
5.876% due 25/12/2042 Towd Point Mortgage Funding	\$ 76	70	0.00	First Franklin Mortgage Loan Trust 4.685% due 25/04/2036 1,000 754 0.04 Park Place Securities, Inc. Asset-Bar	3,433	3,731	
6.365% due 20/10/2051 6.571% due 20/07/2045	£ 2,238 1,041	2,856 1,330	0.07	Fremont Home Loan Trust Through Certificates	7,755	7,433	0.37
6.690% due 20/02/2045 Tower Bridge Funding PLC	1,232	1,567		Generate Ltd. 7.427% due 20/10/2029 0 0 0 0 0 0 0 0 0 0 0 0 0			0.02
0.000% due 20/01/2066 (b) Trinity Square PLC	16,000	20,432	1.01	Golden Bar Securitisation SRL Pretium Mortgage Credit Partners		1,497	
7.970% due 15/07/2059 Twin Bridges PLC	1,000	1,266	0.06	7.516% due 22/09/2043 1,000 1,116 0.05 Renaissance Home Equity Loan Trus			0.07
6.170% due 14/06/2055 6.432% due 15/05/2056	8,455 10,900	10,766 13,925		GSAA Home Equity Trust 5.850% due 25/03/2036 \$ 2,337 827 0.04 Residential Asset Mortgage Produc 5.970% due 25/08/2036 11,082 4,241 0.21 6.550% due 25/03/2035	ts Trust		
	,	.,		3.310 /0 dae 23/00/2030 11,002 4,241 0.21 0.300% due 23/03/2033	2,000	1,944	0.10

Schedule of Investments Low Duration Income Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
Saxon Asset Securities Trust 5.640% due 25/10/2046	\$ 4,231 5	\$ 4,105	0.20	Provincia de Buenos Aires 129.126% due 12/04/2025 (a) ARS	6,240 \$	5 5	0.00	WARRANTS Intelsat Emergence			
Sculptor European CLO DAC 4.755% due 14/01/2032	€ 3,000	3,267	0.16	Romania Government Internati	onal Bond			S.A Exp.	CC1	ф э	0.00
SLM Student Loan Trust 6.252% due 25/03/2026	\$ 14,677	14,530	0.72	2.000% due 14/04/2033 3.750% due 07/02/2034 5.500% due 18/09/2028	1,700 1,200 3,800	1,410 1,144 4,323	0.06	17/02/2027 REAL ESTATE INVESTM	661 MENT TRUST		0.00
SMB Private Education Loan 1 3.500% due 16/12/2041	Trust 550	510	0.03	Russia Government Internation 4.250% due 23/06/2027 ^ \$	al Bond	3.612		CBL & Associates Properties, Inc.	174	4	0.00
Sound Point CLO Ltd. 6.655% due 15/04/2031	4,665	4,657	0.23	4.750% due 27/05/2026 ^ 5.250% due 23/06/2047 ^	200 600	141	0.01	Uniti Group, Inc.	247	2	0.00
Soundview Home Loan Trust 5.710% due 25/11/2036	10,977	3,318	0.16		19,414 13,158	89	0.00		PAR	6	0.00
Specialty Underwriting & Res 5.670% due 25/11/2037	idential Fin 1,498	ance Trust 820	0.04	South Africa Government Intern 10.500% due 21/12/2026 ZAR	national Bo 193,200	nd 11,060	0.54	SHORT-TERM INSTRU	(000S)		
Starwood Commercial Mortg 6.556% due 15/07/2038	age Trust 3,665	3,627	0.18	Turkey Government Internation 4.250% due 13/03/2025	nal Bond 1,200	1,180	0.06	ARGENTINA TREASUR	Y BILLS		
Structured Asset Investment 6.190% due 25/01/2036	Loan Trust 428	408	0.02	5.250% due 13/03/2020 5.750% due 11/05/2047	1,000 741	920	0.04 0.03	(34.368)% due 20/05/2024 (e)(f) ARS	20,607	33	0.00
6.470% due 25/09/2034 Structured Asset Securities Co	1,849 orn Morta:	1,799 age Loan Tr	0.09	Venezuela Government Interna 8.250% due 13/10/2034 ^	tional Bond 2,000		0.02	HUNGARY TREASURY 10.900% due	BILLS		
5.670% due 25/06/2037	8,074	5,249		9.000% due 07/05/2049 ^	1,600	253	0.01	04/01/2024 (e)(f) HUF	951,000	2,747	0.13
5.700% due 25/05/2047 6.445% due 25/05/2035	180 2,900	172 2,777	0.01		_	59,803	2.94	JAPAN TREASURY BIL	LS		
Terwin Mortgage Trust 6.850% due 25/03/2035	406	389	0.02	COMMON STOCKS	SHARES			(0.257)% due 04/04/2024 (e)(f) ¥	691,000	4,904	0.24
TIAA CLO Ltd.	1.052	1.052	0.10	COMMUNICATION SERVICES				(0.252)% due 26/02/2024 (e)(f)	1,024,000	7,265	0.36
6.805% due 16/01/2031 Tralee CLO Ltd.	1,952	1,953	0.10	Clear Channel Outdoor Holdings, Inc. (d)	173,174	315	0.02	(0.231)% due			
7.577% due 20/07/2029 Wells Fargo Home Equity Ass	4,100	4,109		iHeartMedia, Inc. 'A' (d)	41,444		0.01	26/02/2024 (e)(f) (0.217)% due	276,000	1,958	0.10
6.220% due 25/12/2035	701	690	0.03	iHeartMedia, Inc. 'B' (d) Intelsat Emergence S.A. (d)(k)	32,182 45,580	77 1.299	0.00	19/02/2024 (e)(f) (0.216)% due	920,000	6,527	0.32
7.195% due 25/11/2035 Wind River CLO Ltd.	4,705	4,671	0.23	Windstream Holdings, Inc. (d)	361	11	0.00	22/01/2024 (e)(f) (0.207)% due	285,000	2,022	0.10
6.707% due 18/07/2031	2,082	2,081 281,845			-	1,813	0.09	05/02/2024 (e)(f) (0.191)% due	120,000	851	0.04
COVEREIGN ISSUES	-	201,043	13.00	CONSUMER STAPLES				25/03/2024 (e)(f) (0.177)% due	750,000	5,322	0.26
SOVEREIGN ISSUES Argentina Government Intern				Neiman Marcus Group Ltd. LLC (d)(k)	5,145	771	0.04	11/03/2024 (e)(f) (0.149)% due	510,000	3,619	0.18
0.750% due 09/07/2030 1.000% due 09/07/2029	2,496 120	979 48	0.05	HEALTH CARE				18/03/2024 (e)(f)	1,863,000	13,218	0.65
3.500% due 09/07/2041 3.625% due 09/07/2035	3,463 1,732	1,183 581	0.06	AMSURG Corp. (d)(k)	45,588	2,338	0.11	Total Short-Term Instrume	ents	45,686 48,466	2.25 2.38
Australia Government Interna	,	d	0.05	INDUSTRIALS Westmoreland Mining				Total Transferable Secu		\$ 2,692,081	
Israel Government Internation 5.000% due 30/10/2026	nal Bond € 18,600	21,028	1 0/1	Holdings LLC (d)(k)	149		0.00		SHARES		
Mexico Government Internati	ional Bond			Westmoreland Mining LLC (d)(k)	149 _	1 1	0.00	INVESTMENT FUNDS COLLECTIVE INVESTM		FC	
2.750% due 27/11/2031 (g) MX 3.000% due 03/12/2026 (g) 4.000% due 30/11/2028 (g)	XN 78,300 7,583 84,844	4,083 416 4,900	0.02	REAL ESTATE				PIMCO Select Funds plc - PIMCO	ENT JEHEN		
Peru Government Internation	al Bond			Adler Group S.A. (d)	64,865		0.00	US Dollar Short-			
5.400% due 12/08/2034	EN 1,022 1	0	0.01	Adler Group S.A.	143,630 _		0.01	Term Floating NAV Fund (i)	19,970,687	199,001	9.80
6.150% due 12/08/2032 6.950% due 12/08/2031	88 59	23 16	0.00		-	5,042	0.25	Total Investment Funds		\$ 199,001	9.80

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date		ncipal nount	Collateralised By	_	ollateral eceived)	Agr	ourchase eements, t Value	Agi Pr	ourchase reement oceeds to be ceived ⁽¹⁾	% of Net Assets
BOS	5.100%	29/12/2023	02/01/2024	\$	6,700	U.S. Treasury Notes 3.500% due 30/04/2030	\$	(6,850)	\$	6,700	\$	6,704	0.33
BRC	5.480	02/01/2024	03/01/2024		65,000	U.S. Treasury Inflation Protected Securities 0.125%						·	
CEW	4.960	27/12/2023	03/01/2024	CAD	150.000	due 15/07/2024 Province of Alberta 2.050%		(66,267)		65,000		65,010	3.20
					,,,,,,,	due 01/06/2030 Province of Quebec 3.500%		(105,423)		113,757		113,900	5.60
	4.970	28/12/2023	04/01/2024		70.000	due 01/12/2048 Province of Ontario 2.050% -		(11,225)					
	4.570	20/12/2023	04/01/2024		70,000	2.600% due 02/06/2027 - 02/06/2030		(54,325)		E2 007		53,153	2.62
	4.980	11/12/2023	03/01/2024		50,000	Province of Quebec 3.250%				53,087		,	
						due 01/09/2032		(39,751)		37,919		38,076	1.87

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By		lateral ceived)	Agre	ourchase eements, Value	Agr Pr	eurchase reement oceeds to be ceived(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 221	U.S. Treasury Notes 4.875% due 30/11/2025	¢	(225)	¢	221	¢	221	0.01
	5.330	29/12/2023	02/01/2024	68,800	U.S. Treasury Notes 1.500% due 30/11/2028	,	(70,176)	¥	68,800	Ą	68,800	3.39
Total Repurch	ase Agreen	nents				\$ (3	54,242)	\$ 3	345,484	\$ 3	345,864	17.02

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	126	\$ (503)	(0.02)
3-Month SOFR December Futures	Short	03/2025	22	82	0.01
3-Month SOFR December Futures	Short	03/2026	23	52	0.00
3-Month SOFR June Futures	Short	09/2024	29	153	0.01
3-Month SOFR June Futures	Short	09/2025	22	57	0.00
3-Month SOFR March Futures	Short	06/2024	35	213	0.01
3-Month SOFR March Futures	Short	06/2025	20	62	0.00
3-Month SOFR March Futures	Short	06/2026	21	47	0.00
3-Month SOFR September Futures	Short	12/2024	26	116	0.01
3-Month SOFR September Futures	Short	12/2025	17	40	0.00
Euro-Bund 10-Year Bond March Futures	Short	03/2024	55	(252)	(0.01)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	1,578	(5,860)	(0.29)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	141	(112)	(0.01)
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	16	(148)	(0.01)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	82	(929)	(0.04)
				\$ (6,982)	(0.34)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (6,982)	(0.34)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

				Unrealised	
n f	Fixed Deal	Maturity	Notional	Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
Airbus Finance BV	1.000%	20/12/2025	€ 7,600	\$ 208	0.01
Airbus Finance BV	1.000	20/06/2026	3,100	(26)	0.00
Airbus Finance BV	1.000	20/06/2028	200	1	0.00
AT&T, Inc.	1.000	20/06/2025	\$ 700	23	0.00
AT&T, Inc.	1.000	20/12/2025	2,500	(12)	0.00
AT&T, Inc.	1.000	20/06/2026	1,500	(8)	0.00
AT&T, Inc.	1.000	20/06/2028	600	10	0.00
Ford Motor Co.	5.000	20/12/2024	2,600	(129)	(0.01)
Ford Motor Credit Co. LLC	5.000	20/06/2025	100	2	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2026	100	5	0.00
Ford Motor Credit Co. LLC	5.000	20/06/2027	200	12	0.00
General Electric Co.	1.000	20/06/2026	4,700	46	0.00
Rolls-Royce PLC	1.000	20/12/2025	€ 2,400	294	0.02
Rolls-Royce PLC	1.000	20/06/2027	1,100	109	0.01
Verizon Communications, Inc.	1.000	20/12/2024	\$ 2,200	5	0.00
Verizon Communications, Inc.	1.000	20/06/2026	3,000	(36)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	400	(5)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	3,400	48	0.00
Verizon Communications, Inc.	1.000	20/12/2028	900	13	0.00
			_	\$ 560	0.03

T SWAPS ON CREDIT I	

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-31 5-Year Index	1.000%	20/06/2024	\$ 688	\$ 27	0.00
CDX.EM-32 5-Year Index	1.000	20/12/2024	510	25	0.00
CDX.EM-34 5-Year Index	1.000	20/12/2025	1,196	23	0.00
CDX.EM-36 5-Year Index	1.000	20/12/2026	9,752	373	0.02
CDX.EM-38 5-Year Index	1.000	20/12/2027	800	56	0.00
CDX.EM-39 5-Year Index	1.000	20/06/2028	500	24	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	4,700	99	0.01

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-36 5-Year Index	5.000%	20/06/2026	\$ 5,723	\$ (143)	(0.01)
CDX.HY-37 5-Year Index	5.000	20/12/2026	2,231	37	0.00
CDX.HY-39 5-Year Index	5.000	20/12/2027	490	23	0.00
CDX.HY-40 5-Year Index	5.000	20/06/2028	297	18	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	48,312	2,566	0.13
CDX.IG-41 5-Year Index	1.000	20/12/2028	2,200	14	0.00
				\$ 3,142	0.15

INTEREST	T RATE SWAPS					
Pay/						
Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	1.060%	21/02/2052	£ 300	\$ (168)	(0.01)
Pay	1-Day GBP-SONIO Compounded-OIS	1.096	14/02/2052	600	(331)	(0.02)
Pay Pay	1-Day GBP-SONIO Compounded-OIS 1-Day GBP-SONIO Compounded-OIS	1.101 1.175	21/02/2052 28/02/2052	300 600	(165) (319)	(0.01) (0.02)
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	1,700	(283)	(0.01)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	4,500	2	0.00
Receive Pay	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.000 0.176	15/03/2029 27/04/2027	¥ 8,473,000 550,000	980 (13)	0.05 0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	1,467,200	270	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	702,000	378	0.02
Receive Receive	1-Day JPY-MUTKCALM Compounded-OIS 1-Day USD-SOFR Compounded-OIS	0.711 0.500	27/04/2042 16/06/2026	130,000 \$ 88,900	79 5,788	0.00 0.28
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	10,869	(951)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	0.928	06/05/2026	2,200	180	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.940	08/06/2026	2,900	226	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.000 1.000	15/06/2027 15/06/2029	3,600 4,070	254 365	0.01 0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	20,713	4,081	0.20
Receive	1-Day USD-SOFR Compounded-OIS	1.030	17/06/2026	3,600	271	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.235 1.250	12/05/2028 17/06/2030	1,100 4,400	124 418	0.01 0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	22,690	(2,362)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	12,600	4,059	0.20
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	8,700	2,250	0.11
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.317 1.360	16/12/2050 15/02/2027	400 6,700	(155) 535	(0.01) 0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	1,400	230	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	900	147	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	3,600	(288)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.418 1.425	20/01/2027 18/01/2027	1,300 2,500	(102) (193)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.438	22/01/2051	9,000	(3,383)	(0.17)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	6,300	484	0.02
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.450 1.500	16/07/2031 15/12/2028	2,000 7,919	321 (1,011)	0.02 (0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	1,200	110	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.500	17/06/2050	7,700	3,955	0.19
Pay	1-Day USD-SOFR Compounded-OIS	1.518	20/01/2029	800	(86)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.570 1.580	12/01/2027 16/02/2027	1,400 2,800	(103) (195)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	13/01/2051	9,300	(3,328)	(0.16)
Receive(3)	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	17,200	575	0.03
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.600 1.625	15/02/2027 06/01/2030	26,800 300	(1,836) 41	(0.09) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.630	26/01/2029	1,300	(131)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.700	06/03/2024	6,400	(31)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	25,000	(1,620)	(0.08)
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.730 1.750	24/02/2032 15/06/2025	1,600 38,000	(238) 1,123	(0.01) 0.05
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	3,538	157	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/01/2030	4,600	575	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.750 1.750	15/06/2032 15/06/2052	1,608	75 5.008	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	28,100 600	5,008 (86)	0.25 0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.783	22/04/2027	2,100	(169)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	1,100	373	0.02
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.788 1.815	03/05/2027 24/01/2052	2,300 300	(184) (95)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.867	26/01/2052	300	(91)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	400	130	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.988	09/02/2032	1,100	129	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.000 2.000	21/12/2027 10/12/2029	2,100 21,000	(26) 2,266	0.00 0.11
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	11,170	(222)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2030	2,500	286	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000 2.000	10/03/2030	1,200	115 22	0.01 0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	17,930	22	0.00

Pay/					Unverticed	
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.008% 2.250	09/02/2032 12/03/2050	\$ 1,900 15,700	\$ 223 3,781	0.01 0.19
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	12,300	401	0.02
Receive(3)	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	21,900	494	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.385	08/06/2032	1,400	119	0.01
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.436 2.450	08/06/2032 20/12/2024	6,800 43,700	557 1,020	0.03 0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.450	04/10/2027	5,430	264	0.03
Receive	1-Day USD-SOFR Compounded-OIS	2.451	08/06/2032	8,700	703	0.03
Pay	1-Day USD-SOFR Compounded-OIS	2.468	27/07/2028	1,500	(52)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.537 2.543	24/07/2053	400	(34)	0.00 0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.545	05/02/2024 05/02/2024	1,000 1,000	2 2	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.550	21/07/2053	400	(33)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.559	05/02/2024	1,000	2	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.571	05/02/2024	500	1	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.580 2.605	05/02/2024 05/02/2024	1,500 1,500	3	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.607	05/02/2024	500	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.675	24/07/2028	1,500	(39)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.700	21/07/2028	1,500	(37)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.765 2.841	27/07/2024	6,900 3,800	(131) (55)	(0.01) 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.900	31/10/2024 04/10/2027	15,500	(380)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	3,700	(50)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	9,600	(144)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	3,900	(52)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.993 3.000	13/10/2024	4,400	(61) 1,062	0.00 0.05
Receive Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2024 19/06/2026	24,000 12,700	839	0.03
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	85,750	3,199	0.16
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	7,110	281	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	270	(8)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.018 3.050	24/10/2024 21/07/2024	3,900 6,900	(52) (114)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	1,400	(32)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	2,000	(60)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.052	24/07/2024	6,900	(112)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	1,200	(65)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.088 3.140	07/11/2024 25/10/2024	3,800 3,900	(44) (45)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024	3,900	(44)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.225	25/10/2024	3,900	(43)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	43,820	1,043	0.05
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.300 3.350	06/03/2033 14/12/2032	2,000 500	(52) 7	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	2,000	(38)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	12/07/2053	2,800	18	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	3,200	(53)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	2,100	(34)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.420 3.430	24/05/2033 27/02/2033	7,600 2,100	(88) (30)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	3,900	(49)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	21/06/2026	6,720	144	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	45,820	(539)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	22/05/2033 21/06/2033	29,710 8,100	(388) (23)	(0.02) 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	1,900	(58)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	600	42	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	1,100	(6)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	22/11/2024	7,200	(66)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.650	05/12/2024 10/07/2033	6,000 4,600	(54) 44	0.00 0.00
Pay Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,300	(18)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.700	06/06/2033	66,350	(62)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.730	03/08/2033	1,400	25	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	1,600	30	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	21/11/2024 11/12/2024	7,200 6,100	(58) (47)	0.00 0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	51,850	(507)	(0.03)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	15,400	(8)	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2031	85,900	14	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	4,000	74	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.800	02/01/2034	1,300 2,000	(26)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028 22/08/2030	2,000 1,200	(3) 19	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	1,300	(32)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	2,600	(73)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	2,400	81	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.950 4.030	19/12/2033	2,900 4,900	(104) 227	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	4,900	227	0.01

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day USD-SOFR Compounded-OIS	4.030%	15/12/2033	\$ 2,600	\$ (109)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.040	20/06/2024	7,900	(61)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.060	20/06/2024	31,700	(240)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.140 4.150	22/06/2024 12/10/2033	13,200 2,400	(89) 138	0.00 0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	2,400	142	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	2,000	123	0.01
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.220 4.230	20/10/2033 23/10/2033	2,400 1,300	152 84	0.01 0.00
Pay Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	2,100	(9)	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2031	4,210	(24)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	2,600	(154)	(0.01)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.255 4.393	23/10/2033 25/10/2033	1,300 1,200	86 94	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.435	01/11/2033	1,300	107	0.01
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	2,600	218	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.500 4.900	22/05/2025 06/06/2025	65,120 144,940	145 304	0.01 0.01
Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	125,980	57	0.00
Pay	1-Day USD-SOFR Compounded-OIS	5.400	06/06/2024	281,160	300	0.01
Pay	1-Year BRL-CDI	9.874	02/01/2026	BRL 8,000	(6)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.899 9.939	02/01/2026 02/01/2026	4,000 6,300	(3)	0.00 0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	12,000	(1)	0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	2,800	0	0.00
Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.041	04/01/2027	11,300	1 (2)	0.00 0.00
Pay Pay	1-Year BRL-CDI	10.052 10.085	02/01/2026 02/01/2026	13,900 13,700	(2) (1)	0.00
Pay	1-Year BRL-CDI	10.090	04/01/2027	21,200	7	0.00
Pay	1-Year BRL-CDI	10.105	02/01/2026	13,600	0	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.138 11.157	04/01/2027 02/01/2025	5,300 100	3	0.00 0.00
Pay	1-Year BRL-CDI	11.177	02/01/2025	100	0	0.00
Pay	1-Year BRL-CDI	11.250	04/01/2027	200	0	0.00
Pay	1-Year BRL-CDI	11.275	04/01/2027	100	0	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.290 11.367	04/01/2027 02/01/2025	100 100	0	0.00 0.00
Pay	1-Year BRL-CDI	11.746	04/01/2027	200	1	0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	500	3	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.018 12.047	02/01/2025 04/01/2027	300 57,400	0 419	0.00 0.02
Pay	1-Year BRL-CDI	12.047	02/01/2025	500	0	0.02
Pay	1-Year BRL-CDI	12.158	02/01/2025	300	0	0.00
Pay	1-Year BRL-CDI	12.163	02/01/2025	300	0	0.00
Pay Pay	1-Year BRL-CDI 3-Month ZAR-JIBAR	12.178 8.360	02/01/2025 07/08/2028	500 ZAR 37,400	0 33	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.380	04/08/2028	35,400	33	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	24,200	24	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410 8.415	07/08/2028 31/07/2028	5,500 6,500	5 7	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	9,000	9	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	24,200	24	0.00
Pay	3-Month ZAR-JIBAR	8.421	04/08/2028	12,400	13	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.426 8.460	01/08/2028 01/08/2028	9,800 16,500	10 18	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.460	02/08/2028	16,700	18	0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	9,100	12	0.00
Pay Pay	3-Month ZAR-JIBAR 6-Month AUD-BBR-BBSW	8.550 3.000	03/08/2028 21/03/2027	19,800 AUD 12,400	26 (526)	0.00 (0.03)
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	6,500	130	0.01
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	€ 2,500	1,030	0.05
Receive	6-Month EUR-EURIBOR	0.294	30/06/2026	100	8	0.00
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.329 0.363	30/12/2025 30/06/2025	200 300	13 17	0.00 0.00
Receive	6-Month EUR-EURIBOR	0.395	30/12/2024	200	8	0.00
Receive	6-Month EUR-EURIBOR	0.425	28/06/2024	300	8	0.00
Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.500	17/06/2050 10/08/2024	600 2,400	262	0.01 0.00
Pay Pay	6-Month EUR-EURIBOR	0.550 0.650	11/05/2027	14,200	(80) (857)	(0.04)
Pay	6-Month EUR-EURIBOR	0.700	11/04/2027	4,800	(304)	(0.02)
Receive ⁽³⁾	6-Month EUR-EURIBOR	0.830	09/12/2052	27,100	1,437	0.07
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	1.000 1.000	13/05/2027 18/05/2027	9,800 4,700	(488) (231)	(0.02) (0.01)
Pay	6-Month EUR-EURIBOR	1.750	21/09/2027	3,500	(121)	(0.01)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	9,900	25	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	15,000	41	0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.100 2.250	17/05/2024 26/04/2024	8,600 9,900	26 54	0.00 0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	9,200	43	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	9,600	44	0.00
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	4,900	186	0.01

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(3)	6-Month EUR-EURIBOR	2.760%	03/01/2029	€ 2,100	\$ (31)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	3,000	(61)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	2,400	(82)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	1,600	(59)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	3,700	(81)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	2,100	(91)	0.00
Receive(3)	6-Month EUR-EURIBOR	3.000	20/03/2034	11,800	(742)	(0.04)
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	1,600	(80)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	1,200	(67)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	1,900	(109)	(0.01)
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	1,600	(54)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	16,100	(10)	0.00
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	1,900	(125)	(0.01)
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,500	(56)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	3,100	(116)	(0.01)
Pay	6-Month EUR-EURIBOR	3.270	21/08/2033	1,600	120	0.01
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	1,000	(70)	0.00
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	2,000	(145)	(0.01)
Pay	6-Month EUR-EURIBOR	3.450	20/10/2028	2,900	144	0.01
Pay	28-Day MXN-TIIE	8.300	16/06/2028	MXN 23,100	(8)	0.00
Pay	28-Day MXN-TIIE	8.444	25/07/2028	53,000	(24)	0.00
Pay	28-Day MXN-TIIE	8.471	26/07/2028	26,700	(10)	0.00
Pay	28-Day MXN-TIIE	8.512	24/07/2028	40,100	(12)	0.00
Pay	28-Day MXN-TIIE	8.550	27/07/2028	13,500	(3)	0.00
Pay	28-Day MXN-TIIE	8.556	27/07/2028	80,500	(16)	0.00
Pay	28-Day MXN-TIIE	8.600	31/07/2028	24,400	(1)	0.00
Pay	28-Day MXN-TIIE	8.620	28/07/2028	14,500	(1)	0.00
Pay	28-Day MXN-TIIE	8.636	28/07/2028	29,000	0	0.00
Pay	28-Day MXN-TIIE	8.640	28/07/2028	5,800	0	0.00
Pay	28-Day MXN-TIIE	8.650	28/07/2028	14,700	0	0.00
Pay	28-Day MXN-TIIE	8.660	28/07/2028	14,500	1	0.00
Pay	UKRPI	4.000	15/09/2031	£ 900	(135)	(0.01)
Pay	UKRPI	4.020	15/10/2031	1,200	(171)	(0.01)
Pay	UKRPI	4.055	15/09/2031	800	(118)	(0.01)
Pay	UKRPI	4.066	15/09/2031	1,700	(220)	(0.01)
Pay	UKRPI	4.140	15/10/2031	2,300	(289)	(0.01)
					\$ 28,756	1.42
Total Centr	ally Cleared Financial Derivative Instruments				\$ 32,458	1.60

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (9) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS INTEREST RATE SWAPTIONS Pay/Receive Exercise **Expiration** Notional Fair % of **Counterparty Description** Floating Rate Index Floating Rate Date Amount(1) Value Rate Cost **Net Assets** GLM Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.110% 26/07/2032 1,100 \$ 178 110 0.01 Pay Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.110 26/07/2032 1,600 259 356 0.02 MYC Call - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR 2.620 22/07/2024 15,900 119 14 0.00 Pay Put - OTC 1-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.620 22/07/2024 15,900 119 200 0.01 Call - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR 2.590 19/07/2024 11,300 156 30 0.00 Pay Put - OTC 2-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.590 19/07/2024 11,300 156 218 0.01 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.170 19/07/2032 1,200 190 123 0.01 Pay 1,400 Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Receive 2.170 19/07/2032 222 303 0.01 Call - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR Pay 2.400 20/07/2027 1,200 158 78 0.00 Receive 268 Put - OTC 30-Year Interest Rate Swap 3-Month USD-LIBOR 2.400 20/07/2027 1,400 185 0.01 \$ 1,742 \$ 1,700 0.08

Schedule of Investments Low Duration Income Fund (Cont.)

WRITTEN OPTIONS

				200					0/ -
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾		Fair Value	% of Net Asset
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	800	\$ (3)	\$ (3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	800	(3)	(2)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	1,500	(7)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,800	(13)	(35)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	1.500	(7)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,800	(13)	(1)	0.00
CBK	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.690	02/04/2024	2,100	(17)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.690	02/04/2024	2,100	(17)	(34)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	2,600	(11)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	2,600	(11)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	1,100	(4)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.510	05/01/2024	1,100	(7)	(21)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR		2.700	18/01/2024	1,900	(4)	(3)	0.00
		6-Month EUR-EURIBOR	Pay	2.700	05/01/2024	1,100		(3)	0.00
NUD	Put - OTC 10-Year Interest Rate Swap		Pay				(7)	-	
DUB	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	08/04/2024	3,300	(25)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.790	08/04/2024	3,300	(25)	(49)	(0.01)
ilM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	12,300	(96)	(3)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	12,300	(96)	(196)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721	08/04/2024	4,100	(31)	(1)	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.721	08/04/2024	4,100	(31)	(63)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	2,600	(11)	(7)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,300	(5)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	2,600	(11)	(9)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	2,800	(14)	(30)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	2,800	(14)	(36)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	2,700	(12)	(44)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	2,700	(11)	(8)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,300	(5)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	2,600	(11)	(4)	0.00
				4.010	05/01/2024	2,800		0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay		05/01/2024		(14)	0	0.00
ст	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044		2,800	(14)		
iST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	3,000	(7)	(11)	0.00
N/C	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay .	2.860	08/01/2024	3,000	(7)	0	0.00
1YC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	2,900	(14)	(16)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	1,500	(7)	(10)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,400	(6)	(22)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	2,900	(14)	(52)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	2,900	(14)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	1,500	(7)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,400	(6)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	2,900	(14)	Ō	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	1,800	(8)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	1,800	(8)	(3)	0.00
JAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	1,400	(7)	(7)	0.00
inu	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	1,400	(7)	(3)	0.00
	rui - viv Tu-Teal Illielesi Naië SWaD	J-MOHITH 03D-FIDOK	ΓdV	2.744	10/01/2024	1.400	(/)	(3)	0.00

Counterparty	Description	Floating Rate Index	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
MYC	Call - OTC 1-Year Interest Rate Cap ⁽²⁾	1-Year USD-LIBOR	0.026%	23/07/2025	15,900	\$ (139)	\$ (217)	(0.01)
	Put - OTC 1-Year Interest Rate Floor ⁽²⁾	1-Year USD-LIBOR	0.030	24/07/2024	31,800	(127)	(1)	0.00
	Put - OTC 1-Year Interest Rate Floor(2)	1-Year USD-LIBOR	0.026	23/07/2025	15,900	(139)	(32)	0.00
	Call - OTC 2-Year Interest Rate Cap(2)	2-Year USD-LIBOR	0.026	23/07/2026	11,300	(200)	(266)	(0.01)
	Put - OTC 2-Year Interest Rate Floor ⁽²⁾	2-Year USD-LIBOR	0.026	23/07/2026	11,300	(200)	(75)	(0.01)
						\$ (805)	\$ (591)	(0.03)

⁽¹⁾ Notional Amount represents the number of contracts.

OPTIONS ON SECURITIES

⁽²⁾ The underlying instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	6,000	\$ (24)	\$ (68)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	4,500	(18)	(36)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	6,500	(36)	(29)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	6,500	(34)	(35)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	5,500	(25)	(37)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	3,000	(8)	(2)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.813	06/02/2024	5,000	(13)	(9)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	100.813	06/02/2024	5,000	(8)	(9)	0.00

(0.01)

\$ (166)

\$ (225)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

					Unrealised		
	Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
Turkey Government International Bond	1.000%	20/12/2024	\$ 100	\$ (12)	\$ 12	\$ 0	0.00
Colombia Government International Bond	1.000	20/12/2027	500	(45)	42	(3)	0.00
Mexico Government International Bond	1.000	20/06/2024	100	(2)	3	1	0.00
Colombia Government International Bond	1.000	20/12/2026	900	(41)	46	5	0.00
Turkey Government International Bond	1.000	20/12/2024	640	(82)	85	3	0.00
Colombia Government International Bond	1.000	20/06/2027	400	(14)	14	0	0.00
Mexico Government International Bond	1.000	20/06/2024	100	(2)	3	1	0.00
South Africa Government International Bond	1.000	20/12/2026	100	(4)	3	(1)	0.00
Colombia Government International Bond	1.000	20/06/2027	500	(18)	18	0	0.00
Colombia Government International Bond	1.000	20/12/2027	300	(27)	25	(2)	0.00
South Africa Government International Bond	1.000	20/12/2025	200	(11)	12	1	0.00
Turkey Government International Bond	1.000	20/12/2024	700	(79)	82	3	0.00
Colombia Government International Bond	1.000	20/06/2027	700	(27)	28	1	0.00
Colombia Government International Bond	1.000	20/12/2027	800	(71)	67	(4)	0.00
Mexico Government International Bond	1.000	20/12/2024	300	(2)	5	3	0.00
Mexico Government International Bond	1.000	20/12/2025	200	(3)	6	3	0.00
South Africa Government International Bond	1.000	20/12/2026	1,400	(62)	54	(8)	0.00
Turkey Government International Bond	1.000	20/06/2024	100	(16)	16	0	0.00
				\$ (518)	\$ 521	\$ 3	0.00
	Turkey Government International Bond Colombia Government International Bond Mexico Government International Bond Colombia Government International Bond Turkey Government International Bond Colombia Government International Bond Mexico Government International Bond South Africa Government International Bond Colombia Government International Bond Colombia Government International Bond South Africa Government International Bond Turkey Government International Bond Colombia Government International Bond Colombia Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond Mexico Government International Bond South Africa Government International Bond	Turkey Government International Bond 1.000% Colombia Government International Bond 1.000 Mexico Government International Bond 1.000 Colombia Government International Bond 1.000 Turkey Government International Bond 1.000 Colombia Government International Bond 1.000 Colombia Government International Bond 1.000 Mexico Government International Bond 1.000 South Africa Government International Bond 1.000 Colombia Government International Bond 1.000 Colombia Government International Bond 1.000 Colombia Government International Bond 1.000 South Africa Government International Bond 1.000 South Africa Government International Bond 1.000 Colombia Government International Bond 1.000 Colombia Government International Bond 1.000 Colombia Government International Bond 1.000 Mexico Government International Bond 1.000 Mexico Government International Bond 1.000 South Africa Government International Bond 1.000 South Africa Government International Bond 1.000	Turkey Government International Bond 1.000% 20/12/2024 Colombia Government International Bond 1.000 20/12/2027 Mexico Government International Bond 1.000 20/16/2027 Mexico Government International Bond 1.000 20/16/2024 Colombia Government International Bond 1.000 20/12/2026 Turkey Government International Bond 1.000 20/12/2024 Colombia Government International Bond 1.000 20/16/2027 Mexico Government International Bond 1.000 20/06/2027 Mexico Government International Bond 1.000 20/16/2024 South Africa Government International Bond 1.000 20/16/2026 Colombia Government International Bond 1.000 20/12/2026 Colombia Government International Bond 1.000 20/12/2027 South Africa Government International Bond 1.000 20/12/2027 South Africa Government International Bond 1.000 20/12/2027 Colombia Government International Bond 1.000 20/12/2024 Colombia Government International Bond 1.000 20/12/2024 Colombia Government International Bond 1.000 20/12/2024 Mexico Government International Bond 1.000 20/12/2024 Mexico Government International Bond 1.000 20/12/2025 South Africa Government International Bond 1.000 20/12/2025 South Africa Government International Bond 1.000 20/12/2025	Reference Entity Receive Rate Date Amount(2) Turkey Government International Bond 1.000% 20/12/2024 \$ 100 Colombia Government International Bond 1.000 20/12/2027 500 Mexico Government International Bond 1.000 20/06/2024 100 Colombia Government International Bond 1.000 20/12/2026 900 Turkey Government International Bond 1.000 20/12/2024 640 Colombia Government International Bond 1.000 20/06/2027 400 Mexico Government International Bond 1.000 20/06/2024 100 South Africa Government International Bond 1.000 20/12/2026 100 Colombia Government International Bond 1.000 20/12/2027 300 South Africa Government International Bond 1.000 20/12/2025 200 Turkey Government International Bond 1.000 20/12/2025 200 Turkey Government International Bond 1.000 20/12/2024 700 Colombia Government International Bond 1.000 20/12/2024 300	Reference Entity Receive Rate Date Amount ⁽²⁾ Paid/(Received) Turkey Government International Bond 1.000% 20/12/2024 \$ 100 \$ (12) Colombia Government International Bond 1.000 20/12/2027 500 (45) Mexico Government International Bond 1.000 20/06/2024 100 (2) Colombia Government International Bond 1.000 20/12/2026 900 (41) Turkey Government International Bond 1.000 20/12/2024 640 (82) Colombia Government International Bond 1.000 20/06/2027 400 (14) Mexico Government International Bond 1.000 20/12/2026 100 (4) Colombia Government International Bond 1.000 20/12/2026 100 (4) Colombia Government International Bond 1.000 20/12/2027 500 (18) Colombia Government International Bond 1.000 20/12/2027 300 (27) South Africa Government International Bond 1.000 20/12/2024 700 (79) Colombia Governm	Reference Entity Fixed Deal Receive Rate Maturity Date Notional Amount ¹² Premiums Premium	Reference Entity Receive Rate Date Amount(2) Paid/(Received) (Depreciation) Value Turkey Government International Bond 1.000% 20/12/2027 500 (45) 42 (3) Mexico Government International Bond 1.000 20/06/2024 100 (2) 3 1 Colombia Government International Bond 1.000 20/12/2026 900 (41) 46 5 Turkey Government International Bond 1.000 20/12/2024 640 (82) 85 3 Colombia Government International Bond 1.000 20/06/2027 400 (14) 14 0 Mexico Government International Bond 1.000 20/06/2027 400 (14) 14 0 South Africa Government International Bond 1.000 20/06/2024 100 (2) 3 1 Colombia Government International Bond 1.000 20/12/2026 100 (4) 3 (1) Colombia Government International Bond 1.000 20/12/2027 500 (18)

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
GST	CMBX.NA.AAA.13 Index	0.500%	16/12/2072	\$62,300	\$ 92	\$ (510)	\$ (418)	(0.02)
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	15,300	(74)	14	(60)	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	25,375	(78)	76	(2)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	25,375	(193)	150	(43)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	300	(2)	1	(1)	0.00
	CMBX.NA.AAA.13 Index	0.500	16/12/2072	25,500	86	(257)	(171)	(0.01)
					\$ (169)	\$ (526)	\$ (695)	(0.03)

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD	1,037	\$	686	\$ 0	\$ (21)	\$ (21)	0.00
	03/2024	CNH	18,809		2,610	0	(47)	(47)	0.00
BOA	01/2024	AUD	550		364	0	(12)	(12)	0.00
	01/2024	£	7,695		9,766	0	(43)	(43)	0.00
	01/2024	\$	8,279	¥	1,221,692	393	0	393	0.02
	01/2024		102	MXN	1,738	0	0	0	0.00
	01/2024		148	ZAR	2,759	3	0	3	0.00
	01/2024	ZAR	2,262	\$	118	0	(6)	(6)	0.00
	02/2024	CNY	6,029		834	0	(18)	(18)	0.00
	03/2024	CNH	30,126		4,162	0	(94)	(94)	(0.01)
	03/2024	IDR	21,414,380		1,375	0	(13)	(13)	0.00
	03/2024	TWD	83,855		2,721	0	(57)	(57)	0.00
	03/2024	\$	113	IDR	1,757,648	1	0	1	0.00
	03/2024		1,431	INR	119,737	3	0	3	0.00
	06/2024	KRW	583,207	\$	448	0	(6)	(6)	0.00
BPS	01/2024	BRL	32,340		6,700	42	0	42	0.00
	01/2024	CAD	50,157		37,013	0	(1,026)	(1,026)	(0.05)
	01/2024	€	1,804		1,962	0	(31)	(31)	0.00
	01/2024	£	24,604		31,209	0	(158)	(158)	(0.01)
	01/2024	HUF	474,002		1,349	0	(21)	(21)	0.00
	01/2024	KRW	457,205		350	0	(3)	(3)	0.00
	01/2024	TWD	18,785		600	0	(15)	(15)	0.00
	01/2024	\$	100	BRL	491	1	0	1	0.00
	01/2024		4,683	€	4,215	0	(26)	(26)	0.00
	01/2024		1,230	£	968	4	0	4	0.00
	01/2024		1	HUF	432	0	0	0	0.00
	01/2024		350		5,413,713	1	0	1	0.00
	01/2024		6,970		1,007,700	182	0	182	0.01
	01/2024		152	KRW	196,166	0	(1)	(1)	0.00
	01/2024		2,326	ZAR	43,014	23	0	23	0.00
	02/2024	TWD	98,857	\$	3,106	0	(161)	(161)	(0.01)
	03/2024	CNH	18,321		2,546	0	(42)	(42)	0.00

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	SGD 225 TWD 304,000	\$ 169 9,745	\$ 0 0	\$ (2) (328)	\$ (2) (328)	0.00 (0.02)
	03/2024	\$ 51	CNH 367	1	0	1	0.00
	03/2024 03/2024	1,415 4,972	IDR 21,699,020 INR 415,903	0 8	(8) 0	(8) 8	0.00 0.00
	04/2024 06/2024	6,700 KRW 3,742,792	BRL 32,666 \$ 2,868	0 1	(30) (46)	(30) (45)	0.00 0.00
BRC	01/2024	CAD 1,037	775	0	(12)	(12)	0.00
	01/2024 01/2024	€ 241,771 \$ 5,973	265,895 BRL 29,189	0 36	(1,239) 0	(1,239) 36	(0.06) 0.00
	01/2024	593	CLP 513,365	0	(6)	(6)	0.00
	01/2024 01/2024	1,597 1,408	MXN 27,248 TRY 42,231	5 3	0 (2)	5 1	0.00 0.00
	01/2024	609	TWD 18,685	3	0	3	0.00
	01/2024 02/2024	347 ¥ 2,220,000	ZAR 6,470 \$ 14,948	6 0	0 (921)	6 (921)	0.00 (0.05)
	02/2024	TRY 70	2	0	0	, O	0.00
	02/2024 02/2024	TWD 9,810 \$ 1,443	311 TRY 44,001	0 2	(13) (7)	(13) (5)	0.00 0.00
	03/2024	¥ 2,613,000	\$ 18,516	0	(238)	(238)	(0.01)
	03/2024 03/2024	TWD 18,476 \$ 251	609 IDR 3,896,602	2	(4) 0	(4) 2	0.00 0.00
	03/2024 04/2024	2,861 ¥ 391,000	TRY 90,172 \$ 2,792	0	(29) (21)	(29) (21)	0.00 0.00
	04/2024	\$ 6,146	TRY 198,090	0	(88)	(88)	(0.01)
CBK	06/2024 01/2024	KRW 4,402,849 BRL 4,918	\$ 3,397 994	0	(30) (18)	(30) (18)	0.00 0.00
CDIC	01/2024	HUF 280,160	800	0	(10)	(10)	0.00
	01/2024 01/2024	IDR 4,628,561 KRW 452,449	301 350	0 1	0	0 1	0.00 0.00
	01/2024	MXN 165,156	9,242	0	(467)	(467)	(0.02)
	01/2024 01/2024	TRY 85 \$ 2,442	3 £ 1,929	0 17	0 0	0 17	0.00 0.00
	01/2024	400 527	IDR 6,151,800	0 16	(1) 0	(1)	0.00
	01/2024 01/2024	119	MXN 9,236 ZAR 2,184	1	0	16 1	0.00 0.00
	01/2024 03/2024	ZAR 42,252 PEN 2,138	\$ 2,221 568	0	(87) (8)	(87) (8)	(0.01) 0.00
	03/2024	\$ 301	IDR 4,629,749	0	0	0	0.00
DUB	04/2024 01/2024	¥ 300,000 CAD 220,209	\$ 2,142 166,249	0	(16) (756)	(16) (756)	0.00 (0.04)
505	01/2024	\$ 2,209	TRY 65,703	0	(14)	(14)	0.00
	02/2024 03/2024	3,754 CNH 21,091	BRL 18,413 \$ 2,927	30 0	0 (52)	30 (52)	0.00 0.00
	03/2024	\$ 798	IDR 12,305,576	1	(1)	0	0.00
GLM	06/2024 01/2024	KRW 2,397,176 CAD 41,118	\$ 1,842 30,369	0	(24) (818)	(24) (818)	0.00 (0.04)
	01/2024 01/2024	¥ 102,200 \$ 1,530	717 BRL 7,687	0 52	(8) 0	(8) 52	0.00 0.00
	01/2024	3,985	¥ 585,977	174	0	174	0.01
	01/2024 01/2024	8,490 1,058	MXN 148,897 TRY 32,294	263 12	0	263 12	0.01 0.00
	02/2024	TRY 118	\$ 4	0	0	0	0.00
	02/2024 03/2024	\$ 27,995 CNH 8,192	BRL 142,984 \$ 1,135	1,394 0	0 (22)	1,394 (22)	0.07 0.00
	03/2024	IDR 3,133,789	196	0	(7)	(7)	0.00
	03/2024 03/2024	\$ 619 713	IDR 9,529,922 TRY 22,399	0	(1) (8)	(1) (8)	0.00 0.00
MBC	01/2024 01/2024	AUD 486 € 9,441	\$ 322 10,293	0	(9)	(9)	0.00 (0.01)
	01/2024	£ 5,136	6,469	0	(139) (78)	(139) (78)	(0.01)
	01/2024 01/2024	HUF 52,688 \$ 885	150 TRY 26,325	0	(2) 0	(2) 0	0.00 0.00
	01/2024	150	ZAR 2,869	7	0	7	0.00
	01/2024 02/2024	ZAR 6,562 ¥ 120,000	\$ 346 811	0	(12) (44)	(12) (44)	0.00 0.00
	03/2024	CNH 12,823	1,794	0	(17)	(17)	0.00
	03/2024 03/2024	CNY 26,417 \$ 601	3,734 IDR 9,270,880	0	(9) 0	(9) 0	0.00 0.00
MYI	01/2024	CAD 379	\$ 283	0	(4)	(4)	0.00
	01/2024 01/2024	€ 807 HUF 141,197	895 401	3 0	0 (7)	3 (7)	0.00 0.00
	01/2024	SGD 802	609	1	0	1	0.00
	01/2024 01/2024	TRY 135 \$ 307	5 € 276	0	0 (2)	0 (2)	0.00 0.00
	01/2024 01/2024	2,402 4,366	£ 1,910 ¥ 643,482	34 202	(1)	33 202	0.00 0.01
	01/2024	1,619	ZAR 29,838	10	0	10	0.00
	01/2024 02/2024	ZAR 3,734 \$ 5	\$ 196 TRY 139	0	(8) 0	(8) 0	0.00 0.00
	03/2024	CNH 17,949	\$ 2,489	0	(46)	(46)	0.00
	03/2024	¥ 510,000	3,505	0	(149)	(149)	(0.01)

Counterparty	Settlement Month		rency to Delivered		rrency to Received	Unrealise Appreciatio		Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024	\$	4,248	IDR	65,422,444	\$ 3	\$ (8)	\$ (5)	0.00
	03/2024		2,823	TRY	88,122	0	(34)	(34)	0.00
	06/2024	KRW	1,403,919	\$	1,079	0	(13)	(13)	0.00
RBC	04/2024	\$	12	MXN	209	0	0	0	0.00
SCX	01/2024	ZAR	9,687	\$	511	0	(18)	(18)	0.00
	03/2024	CNH	17,621		2,434	0	(55)	(55)	0.00
	03/2024	IDR	25,426,647		1,639	0	(9)	(9)	0.00
	03/2024	TWD	41,735		1,322	0	(61)	(61)	0.00
	03/2024	\$	596	IDR	9,330,941	10		`9	0.00
	03/2024		2,633	INR	220,157	4	· O	4	0.00
	06/2024	KRW	1,886,067	\$	1,453	0	(15)	(15)	0.00
SSB	03/2024	\$	1,004	IDR	15,504,391	2) O	2	0.00
	03/2024		1,579	INR	131,759	0	(1)	(1)	0.00
UAG	01/2024	£	133,600	\$	169,075	0	(1,243)	(1,243)	(0.06)
	01/2024	¥	285,000	,	1,933	0	(94)	(94)	(0.01)
	01/2024	MXN	9,766		552	0	(22)	(22)	0.00
	01/2024	TRY	4,891		166	1	0	1	0.00
	01/2024	ZAR	24,719		1,295	0	(55)	(55)	0.00
	02/2024	\$	166	TRY	5,044	0	(1)	(1)	0.00
						\$ 2,958	\$ (9,300)	\$ (6,342)	(0.31)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BRC CBK MYI	01/2024 01/2024 01/2024	\$ 23,237 23,128 23,016	CHF 20,258 20,150 20,091	\$ 845 825 868	\$ 0 0 0	\$ 845 825 868	0.04 0.04 0.04
				\$ 2,538	\$ 0	\$ 2,538	0.12

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, E Class EUR (Hedged) Accumulation and E Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024 01/2024	€ 1,710 \$ 302,253	\$ 1,890 € 274,773	\$ 1 1,349	\$ (1) (3)	\$ 0 1,346	0.00 0.07
BRC	01/2024	290,486	264,131	1,353	0	1,353	0.07
CBK	01/2024 01/2024	€ 544 \$ 447	\$ 586 € 406	0	(14) 0	(14) 1	0.00 0.00
MBC	01/2024 01/2024	€ 1,391 \$ 301	\$ 1,520 € 276	0 5	(17) 0	(17) 5	0.00 0.00
MYI	01/2024	€ 380	\$ 411	Ō	(9)	(9)	0.00
UAG	01/2024	\$ 290,534	€ 264,131	1,305	, O	1,305	0.06
				\$ 4,014	\$ (44)	\$ 3,970	0.20

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2024	\$ 19,122	£ 15,084	\$ 108	\$ 0	\$ 108	0.01
01/2024	27,271	21,500	138	0	138	0.01
01/2024	507	401	4	0	4	0.00
01/2024	£ 2,142	\$ 2,712	0	(19)	(19)	0.00
01/2024	\$ 13	£ 10	0	0	0	0.00
01/2024	£ 470	\$ 598	0	(1)	(1)	0.00
01/2024	2,200	2,810	5	0	5	0.00
01/2024	\$ 3	£ 3	0	0	0	0.00
01/2024	£ 38,860	\$ 49,200	0	(341)	(341)	(0.02)
01/2024	\$ 156,157	£ 123,456	1,230	0	1,230	0.06
01/2024	109,836	87,043	1,130	0	1,130	0.05
01/2024	156,132	123,369	1,145	0	1,145	0.06
			\$ 3,760	\$ (361)	\$ 3,399	0.17
	Month 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024 01/2024	Month be Delivered 01/2024 \$ 19,122 01/2024 27,271 01/2024 507 01/2024 £ 2,142 01/2024 \$ 13 01/2024 £ 470 01/2024 2,200 01/2024 \$ 3 01/2024 £ 38,860 01/2024 \$ 156,157 01/2024 109,836	Month be Delivered be Received 01/2024 \$ 19,122 £ 15,084 01/2024 27,271 21,500 01/2024 507 401 01/2024 £ 2,142 \$ 2,712 01/2024 \$ 13 £ 10 01/2024 £ 470 \$ 598 01/2024 2,200 2,810 01/2024 \$ 3 £ 3 01/2024 £ 38,860 \$ 49,200 01/2024 \$ 156,157 £ 123,456 01/2024 109,836 87,043	Month be Delivered be Received Appreciation 01/2024 \$ 19,122 £ 15,084 \$ 108 01/2024 27,271 21,500 138 01/2024 507 401 4 01/2024 £ 2,142 \$ 2,712 0 01/2024 £ 13 £ 10 0 01/2024 £ 470 \$ 598 0 01/2024 2,200 2,810 5 01/2024 \$ 3 £ 3 0 01/2024 \$ 138,860 \$ 49,200 0 01/2024 \$ 156,157 £ 123,456 1,230 01/2024 109,836 87,043 1,130 01/2024 156,132 123,369 1,145	Month be Delivered be Received Appreciation (Depreciation) 01/2024 \$ 19,122 £ 15,084 \$ 108 \$ 0 01/2024 27,271 21,500 138 0 01/2024 507 401 4 0 01/2024 £ 2,142 \$ 2,712 0 (19) 01/2024 \$ 13 £ 10 0 0 01/2024 £ 470 \$ 598 0 (1) 01/2024 2,200 2,810 5 0 01/2024 \$ 3 £ 3 0 0 01/2024 \$ 38,860 \$ 49,200 0 (341) 01/2024 \$ 156,157 £ 123,456 1,230 0 01/2024 109,836 87,043 1,130 0 01/2024 156,132 123,369 1,145 0	Settlement Month Currency to be Delivered Currency to be Received Unrealised Appreciation Unrealised (Depreciation) Appreciation (Depreciation) 01/2024 \$ 19,122 f 15,084 \$ 108 \$ 0 \$ 108 01/2024 27,271 21,500 138 0 138 01/2024 507 401 4 0 4 01/2024 f 2,142 \$ 2,712 0 (19) (19) 01/2024 \$ 13 f 10 0 0 0 01/2024 f 470 \$ 598 0 (1) (1) 01/2024 2,200 2,810 5 0 5 01/2024 \$ 3 f 3 0 0 0 01/2024 \$ 38,860 \$ 49,200 0 (341) (341) 01/2024 \$ 156,157 f 123,456 1,230 0 1,230 01/2024 109,836 87,043 1,130 0 1,145

Schedule of Investments Low Duration Income Fund (Cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 4,229	SGD 5,642	\$ 49	\$ 0	\$ 49	0.01
DUB	01/2024	4,386	5,830	35	0	35	0.00
GLM	01/2024	SGD 148	\$ 111	0	(1)	(1)	0.00
	01/2024	\$ 369	SGD 492	5	0	5	0.00
MBC	01/2024	SGD 95	\$ 71	0	(1)	(1)	0.00
	01/2024	\$ 437	SGD 583	5	0	5	0.00
	02/2024	79	105	0	0	0	0.00
MYI	01/2024	3,959	5,281	46	0	46	0.00
	02/2024	437	576	0	0	0	0.00
UAG	01/2024	448	595	4	0	4	0.00
				\$ 144	\$ (2)	\$ 142	0.01

Total OTC Financial Derivative Instruments

\$ 3,181 0.16

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)		VALUE (000S)	NET ASSETS
U.S. GOVERNMENT AGENCIES				
Uniform Mortgage-Backed Security, TBA 4.500% due 01/03/2054	\$ 5,800	\$	(5,624)	(0.28)
Total Securities Sold Short		\$	(5,624)	(0.28)
Total Investments		\$ 3	3,259,599	160.55
Other Current Assets & Liabilities		\$ (1	,229,294)	(60.55)
Net Assets		\$ 2	,030,305	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Payment in-kind security.
- (d) Security did not produce income within the last twelve months.
- (e) Zero coupon security.
- (f) Coupon represents a yield to maturity.
- (g) Principal amount of security is adjusted for inflation.
- (h) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (i) Affiliated to the Fund.
- (j) Contingent convertible security.
- (k) Restricted Securities (31 December 2022: 0.77%):

	Acquisition	Fair	% of	
Issuer Description	Date	Cost	Value	Net Assets
AMSURG Corp.	02/11/2023 - 06/11/2023	\$ 1,905	\$ 2,338	0.11
Intelsat Emergence S.A.	05/09/2018 - 23/02/2022	3,227	1,299	0.06
Neiman Marcus Group Ltd. LLC	25/09/2020	166	771	0.04
Westmoreland Mining Holdings LLC	26/03/2019	0	0	0.00
Westmoreland Mining LLC	07/03/2023	1	1	0.00
		\$ 5,299	\$ 4,409	0.21

Cash of \$1,587 (31 December 2022: \$Nil) has been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$42,633 (31 December 2022: \$24,006) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$2,797 (31 December 2022: \$9,984) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 516	\$ 2,665,094	\$ 26,471	\$ 2,692,081
Investment Funds	199,001	0	0	199,001
Repurchase Agreements	0	345,484	0	345,484
Financial Derivative Instruments(3)	(252)	28,909	0	28,657
Securities Sold Short	0	(5,624)	0	(5,624)
Totals	\$ 199,265	\$ 3,033,863	\$ 26,471	\$ 3,259,599

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 1,018	\$ 1,197,881	\$ 14,709	\$ 1,213,608
Investment Funds	106,140	0	0	106,140
Repurchase Agreements	0	98,831	0	98,831
Financial Derivative Instruments(3)	579	14,698	0	15,277
Securities Sold Short	0	(5,209)	0	(5,209)
Totals	\$ 107,737	\$ 1,306,201	\$ 14,709	\$ 1,428,647

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾		
AZD	\$ (68)	\$ 0	\$ (68)	\$ (35)	\$ 0	\$ (35)		
BOA	199	0	199	(2,834)	2,820	(14)		
BPS	(200)	(1,560)	(1,760)	(1,952)	1,730	(222)		
BRC	(343)	90	(253)	(307)	301	(6)		
CBK	144	(290)	(146)	6,696	(6,666)	30		
DUB	(832)	530	(302)	(582)	370	(212)		
GLM	1,092	(760)	332	(2,097)	2,036	(61)		
GST	(427)	554	127	(885)	904	19		
HUS	N/A	N/A	N/A	1	0	1		
MBC	(312)	260	(52)	4,371	(3,930)	441		
MEI	(60)	280	220	(56)	260	204		
MYC	313	583	896	(562)	813	251		
MYI	891	(810)	81	(223)	270	47		
NGF	(341)	500	159	N/A	N/A	N/A		
RBC	N/A	N/A	N/A	(39)	0	(39)		
SAL	(121)	0	(121)	(49)	0	(49)		
SCX	1,085	(1,600)	(515)	6,363	(5,950)	413		
SSB	1,131	(980)	151	16	0	16		
UAG	1,030	(2,580)	(1,550)	(687)	480	(207)		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	44.20	35.07
Transferable securities dealt in on another regulated market*	87.13	75.51
Other transferable securities	1.26	1.33
Investment funds	9.80	9.79
Repurchase agreements	17.02	9.11
Financial derivative instruments dealt in on a regulated market	(0.34)	0.19
Centrally cleared financial derivative instruments	1.60	0.57
OTC financial derivative instruments	0.16	0.66
Securities sold short	(0.28)	(0.48)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.67	6.41
Corporate Bonds & Notes	20.46	26.11
Convertible Bonds & Notes	0.03	0.05
U.S. Government Agencies	59.41	33.41
U.S. Treasury Obligations	9.00	9.02
Non-Agency Mortgage-Backed Securities	22.57	19.47
Asset-Backed Securities	13.88	8.93
Sovereign Issues	2.94	3.00
Common Stocks	0.25	0.29
Rights	N/A	0.01
Warrants	0.00	0.00
Real Estate Investment Trusts	0.00	0.00
Short-Term Instruments	2.38	5.21
Investment Funds	9.80	9.79
Repurchase Agreements	17.02	9.11
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.34)	0.20
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		, ,
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.03	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.15	0.00
Interest Rate Swap's	1.42	0.57
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.08	0.19
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.04)	(0.32)
Interest Rate-Capped Options	(0.03)	(0.08)
Options on Securities	(0.01)	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.04)
Credit Default Swaps on Credit Indices — Sell Protection	(0.03)	(0.13)
Total Return Swaps on Indices	N/A	0.00
Forward Foreign Currency Contracts	(0.31)	(0.55)
Hedged Forward Foreign Currency Contracts	0.50	1.60
Securities Sold Short	(0.28)	(0.48)
Other Current Assets & Liabilities	(60.55)	(31.75)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES	(,	(2222)		DVI Deutsche Vermoegens- &	(5555)	()		3.629% due 06/04/2026	€ 2,600 \$		0.37
LOAN PARTICIPATIONS AN	D ASSIGNI	MENTS		Immobilienverwaltungs Gmb 2.500% due 25/01/2027	H € 2,100 \$	1,998	0.25	Sun Communities Operating 4.200% due 15/04/2032		2,283	0.29
American Airlines, Inc. 10.427% due 20/04/2028	\$ 990 \$	1,018	0.13	Fairfax Financial Holdings Ltd. 4.625% due 29/04/2030	\$ 700	673	0.09	TP ICAP Finance PLC 2.625% due 18/11/2028	£ 1,000	1,068	0.14
IRB Holding Corp. 8.456% due 15/12/2027	4,815	4,829	0.61	Federation des Caisses Desjardi 5.860% due 30/11/2026	ins du Quebe £ 1,000	ec 1,275	0.16	5.250% due 29/05/2026 UBS AG	1,400	1,731	0.22
LifePoint Health, Inc. 11.168% due 16/11/2028	1,139	1,138	0.15	Ford Motor Credit Co. LLC 1.744% due 19/07/2024	€ 2,900	3,159		5.125% due 15/05/2024 (h) UBS Group AG	\$ 100	99	0.01
MPH Acquisition Holdings LLC 9.900% due 01/09/2028	3,812	3,686	0.47	3.021% due 06/03/2024 3.375% due 13/11/2025	100 \$ 600		0.01	1.000% due 24/06/2027 3.750% due 26/03/2025	€ 500 \$ 150	519 147	0.07
51500 /0 440 0 1/05/2020	5,5.2		1.36	Goldman Sachs Group, Inc.	y 000	374	0.07	4.194% due 01/04/2031	800	746	0.02
	_			3.691% due 05/06/2028	100		0.01	4.550% due 17/04/2026	700	691	0.09
CORPORATE BONDS & NOT	ES			4.223% due 01/05/2029	2,500	2,420	0.31	VICI Properties LP 4.375% due 15/05/2025	1,300	1,278	0.16
BANKING & FINANCE				HSBC Holdings PLC 5.750% due 20/12/2027	£ 100	133	0.02	Volkswagen Financial Service		1,270	0.10
Acef Holding S.C.A. 1.250% due 26/04/2030	€ 1,000	889	0.11	6.000% due 29/03/2040 Intesa Sanpaolo SpA	200		0.03	1.625% due 10/02/2024 1.875% due 03/12/2024	£ 1,100 2,000	1,396 2,465	0.18 0.31
AGFC Capital Trust 7.405% due 15/01/2067	\$ 500	254	0.03	7.750% due 11/01/2027 (f)(h) JPMorgan Chase & Co.	€ 1,700	1,930	0.25	Wells Fargo & Co. 4.808% due 25/07/2028	\$ 2,000	1,986	0.25
Aircastle Ltd. 2.850% due 26/01/2028	1,500	1.340	0 17	1.963% due 23/03/2030	1,000	1,030	0.13			135,399	17.19
AMCO - Asset Management Co	•	1,540	0.17	Kennedy Wilson Europe Real Es		2.042	0.27	INDUCTOIALC			
2.250% due 17/07/2027	€ 2,900	3,045	0.39	3.250% due 12/11/2025 LeasePlan Corp. NV	2,900	2,912	0.37	INDUSTRIALS Aeroporti di Roma SpA			
American Assets Trust LP 3.375% due 01/02/2031	\$ 2,050	1,673	0.21	2.875% due 24/10/2024 Legal & General Group PLC	\$ 1,200	1,173	0.15	1.750% due 30/07/2031	€ 600	573	0.07
American Tower Corp. 4.400% due 15/02/2026	850	840	0.11	5.625% due 24/03/2031 (f)(h)	£ 600	651	0.08	Air Canada 3.875% due 15/08/2026	\$ 1,200	1,147	0.15
5.250% due 15/07/2028	2,000	2,033	0.26	Lloyds Banking Group PLC 2.250% due 16/10/2024	900	1,118	0 14	Alaska Airlines Pass-Through 4.800% due 15/02/2029	1,606	1,563	0.20
Aroundtown S.A. 5.375% due 21/03/2029	3,100	2,555	0.22	3.750% due 18/03/2028	\$ 1,000		0.12	Altice France S.A.	1,000	1,303	0.20
Avolon Holdings Funding Ltd.	•			4.375% due 22/03/2028 4.716% due 11/08/2026	400 500		0.05	4.250% due 15/10/2029 5.500% due 15/10/2029	€ 2,000 \$ 2,100	1,765 1,649	0.22 0.21
2.528% due 18/11/2027 Balder Finland Oyj	1,806	1,602	0.20	Logicor Financing SARL	C 1 200	1 2 4 1	0.17	AMC Networks, Inc.	\$ 2,100	1,015	0.21
1.000% due 18/01/2027	€ 1,900	1,781		0.625% due 17/11/2025 1.500% due 13/07/2026	€ 1,300 1,000	1,341 1,036	0.13	4.750% due 01/08/2025	100	97	0.01
1.000% due 20/01/2029 Banca Monte dei Paschi di Sier	500 na SnA	422	0.05	3.250% due 13/11/2028 Mitsubishi UFJ Financial Group,	700	737	0.09	American Airlines Pass-Throu 3.150% due 15/08/2033	567	497	0.06
7.708% due 18/01/2028	3,800	4,208	0.53	0.339% due 19/07/2024	1,600	1,734	0.22	3.250% due 15/04/2030 3.375% due 01/11/2028	17 978	15 897	0.00
Banco de Credito del Peru S.A.		1.026	0.22	5.242% due 19/04/2029	\$ 600	609	0.08	3.650% due 15/08/2030	686	636	0.11
4.650% due 17/09/2024 I Bank of America Corp.	PEN 7,000	1,836	0.23	Mizuho Financial Group, Inc. 3.477% due 12/04/2026	3,050	2,949	0.37	3.700% due 01/04/2028	211	197	0.03
4.376% due 27/04/2028	\$ 1,000	978	0.12	NatWest Group PLC	3,030	2,343	0.57	American Medical Systems E 1.375% due 08/03/2028	urope BV € 2,000	2,071	0.26
Banque Federative du Credit N 1.250% due 05/12/2025	lutuel S.A. £ 1,200	1,434	0.18	2.000% due 04/03/2025 4.892% due 18/05/2029	€ 2,300 \$ 700	2,531	0.32 0.09	Boeing Co.		,	
Barclays PLC	1,200	1,454	0.10	8.000% due 10/08/2025 (f)(h)	300		0.03	2.750% due 01/02/2026	\$ 2,100	2,011	0.26
3.125% due 17/01/2024	100	127	0.02	NE Property BV				British Airways Pass-Through 3.300% due 15/06/2034	n Trust 84	75	0.01
4.972% due 16/05/2029 5.746% due 09/08/2033	\$ 800 100		0.10 0.01	2.000% due 20/01/2030	€ 3,100	2,756	0.35	4.250% due 15/05/2034	300	280	0.04
7.125% due 15/06/2025 (f)(h)	£ 1,000	1,243		Nissan Motor Acceptance Co. Ll 2.450% due 15/09/2028	\$ 800	686	0.09	Broadcom, Inc. 3.469% due 15/04/2034	200	174	0.02
BNP Paribas S.A. 1.904% due 30/09/2028	\$ 1,300	1,156	0.15	Nova Kreditna Banka Maribor d 1.875% due 27/01/2025	l.d. € 2,200	2,419	0.31	Chanel Ceres PLC			
BPCE S.A.				Nova Ljubljanska Banka d.d.	6 2,200	2,413	0.51	0.500% due 31/07/2026 1.000% due 31/07/2031	€ 1,300 2,100	1,339 1,957	0.17 0.25
1.500% due 13/01/2042 (h) 4.625% due 12/09/2028	€ 1,800 \$ 2,500	1,808 2,451		3.400% due 05/02/2030 3.650% due 19/11/2029	2,400 1,400	2,301 1,362		Cheniere Corpus Christi Hold		1,557	0.23
Canadian Imperial Bank of Cor		_,		Peugeot Invest	1,400	1,302	0.17	5.875% due 31/03/2025	\$ 20		0.00
3.250% due 31/03/2027	€ 3,200	3,568	0.45	1.875% due 30/10/2026	3,800	4,014	0.51	Constellation Oil Services Ho 4.000% PIK)	lding S.A. (3	.000% Cas	sh or
CapitaLand Ascendas REIT 0.750% due 23/06/2028	1,100	1,042	0.13	Protective Life Global Funding 3.104% due 15/04/2024	\$ 5,000	4,967	0.62	3.000% due 31/12/2026 (a)	567	413	0.05
CBRE Global Investors Open-Ei			0.15	Rexford Industrial Realty LP	\$ 5,000	4,907	0.03	DAE Funding LLC	700	606	0.00
SICAV-SIF Pan European Cor		1.505	0.20	2.150% due 01/09/2031	21	17	0.00	1.625% due 15/02/2024 3.375% due 20/03/2028	700 3,300	696 3,046	0.09
0.500% due 27/01/2028 0.900% due 12/10/2029	1,600 1,600	1,565 1,472		Sagax AB	C 1 700	1 602	0.22	Delta Air Lines, Inc.	-,	2,2 .2	
Cooperatieve Rabobank UA 3.100% due 29/06/2028 (f)(h)	1,000	013	0.12	1.125% due 30/01/2027 Sagax Euro MTN NL BV	€ 1,700	1,693	0.22	7.000% due 01/05/2025 Discovery Communications L	800 LC	815	0.10
CPI Property Group S.A.	1,000	313	0.12	0.750% due 26/01/2028 (j) 1.000% due 17/05/2029	600 1,000		0.07 0.12	2.500% due 20/09/2024	£ 100	125	0.02
1.750% due 14/01/2030 Credit Suisse AG	2,700	1,705	0.22	Santander Holdings USA, Inc.	,			Enbridge, Inc. 5.700% due 08/03/2033	\$ 2,000	2,080	0.26
0.250% due 01/09/2028	2,300	2,212		3.244% due 05/10/2026 Santander UK Group Holdings P	\$ 100 P LC	94	0.01	Exela Intermediate LLC	104	22	0.01
Credit Suisse AG AT1 Claim	\$ 7,900	948	0.12	3.625% due 14/01/2026	£ 300		0.05	11.500% due 15/04/2026 GE Capital UK Funding Unlim	184	33	0.01
Cromwell Ereit Lux Finco SARL 2.125% due 19/11/2025	€ 2,000	2,086	0.27	3.823% due 03/11/2028 Sirius Real Estate Ltd.	\$ 300	282	0.04	5.875% due 18/01/2033	£ 300	412	0.05
CTP NV	2 700	2 606	0.24	1.125% due 22/06/2026	€ 1,100	1,099	0.14	Greene King Finance PLC 5.318% due 15/09/2031	319	399	0.05
0.625% due 27/09/2026 1.500% due 27/09/2031	2,700 2,500	2,686 2,157		Sofina S.A. 1.000% due 23/09/2028	2,500	2,332	0.30	7.139% due 15/12/2034	100	101	0.01
Deutsche Bank AG 2.625% due 16/12/2024	£ 3,000	3,708	0.47	Sumitomo Mitsui Trust Bank Ltd 2.550% due 10/03/2025	d. \$ 2,400	2,327	0.30	Haleon U.S. Capital LLC 3.375% due 24/03/2027	\$ 1,000	963	0.12
				555,0 446 10/05/2025	÷ 2, 100	-,521	5.50				

DESCRIPTION	PAR	FAIR VALUE	% OF NET	FAIR % OF FAIR PAR VALUE NET PAR VALUE DESCRIPTION (0005) (0005) ASSETS DESCRIPTION (0005) (0005)	NET
	(000S)	(000S)	ASSETS	DESCRIPTION (000S) (000S) ASSETS DESCRIPTION (000S) (000S) 5.625% due 26/08/2028 \$ 1,100 \$ 1,019 0.13 2.125% due 30/09/2024 \$ 17,000 \$ 16,652	
Haleon UK Capital PLC 3.125% due 24/03/2025 Humana, Inc.	\$ 2,000 \$	1,954	0.25	69,673 8.85 2.375% due 15/08/2024 550 541 113,260	0.07
3.700% due 23/03/2029	2,000	1,922	0.24	UTILITIES NON-AGENCY MORTGAGE-BACKED SECURIT	TEC
Informa PLC 1.250% due 22/04/2028	€ 1,500	1,519	0.19	2.450% due 15/01/2031 3,000 2,522 0.32 Adjustable Rate Mortgage Trust	
InterContinental Hotels Group P 2.125% due 24/08/2026 2.125% due 15/05/2027	£ 200 € 700		0.03	5.450% due 01/06/2028 2,000 2,035 0.26 4.515% due 25/11/2035 264 185 Duke Energy Progress LLC 5.250% due 15/03/2033 2,000 2,063 0.26 6.050% due 25/11/2045 1,309 1,136	
John Lewis PLC 4.250% due 18/12/2034	£ 1,300	1,206		Electricite de France S.A. Atlas Funding PLC	
6.125% due 21/01/2025 Melco Resorts Finance Ltd.	350		0.06	Pacific Gas & Electric Co. Banc of America Funding Trust	
5.750% due 21/07/2028 MGM China Holdings Ltd.	\$ 200	185	0.02	3.150% due 01/01/2026 \$ 1,300 1,247 0.16 5.792% due 20/02/2047 \$ 585 599 3.450% due 01/07/2025 200 194 0.02 5.852% due 20/07/2036 884 864 3.500% due 15/06/2025 600 582 0.07 6.412% due 25/10/2036 8 6	0.11
5.250% due 18/06/2025 5.875% due 15/05/2026	200 200		0.03	3.950% due 01/12/2047 200 147 0.02 4.000% due 01/12/2046 300 220 0.03 Barley Hill PLC 6.118% due 27/08/2058 £ 1,984 2,521	
Mileage Plus Holdings LLC 6.500% due 20/06/2027	81	81	0.01	Sprint LLC 7.625% due 01/03/2026 800 836 0.11 BCAP LLC Trust 3.790% due 26/11/2036 \$ 290 293	
Mitchells & Butlers Finance PLC 6.013% due 15/12/2030	£ 1.347	1,629	0.21	System Energy Resources, Inc. 5.830% due 25/03/2037 52 45	
6.135% due 15/12/2030	\$ 107	99	0.01	Virginia Electric and Power Co. 6.239% due 25/01/2035 11 10	
6.469% due 15/09/2032 Mundys SpA	£ 400	465	0.06	3.750% due 15/05/2027 2,900 2,833 0.36 7.660% due 25/02/2036 10 8 14,139 1.79 Bear Stearns ALT-A Trust	0.00
1.875% due 12/02/2028 Penske Truck Leasing Co. LP	€ 3,900	3,968	0.50	Total Corporate Bonds & Notes 219,211 27.83 4.189% due 25/09/2035 83 36	0.01
3.950% due 10/03/2025 Prosus NV	\$ 800	786	0.10	MUNICIPAL BONDS & NOTES Brass PLC 5.940% due 16/11/2066 £ 910 1,161	0.15
1.207% due 19/01/2026 2.085% due 19/01/2030	€ 1,000 1,300	1,042 1,204		Golden State, California Tobacco Securitization Corp. Revenue Bonds, (ST APPROP Insured), Series 2021 Charter Mortgage Funding PLC 5.796% due 16/01/2057 108 137	0.02
Sabine Pass Liquefaction LLC 5.000% due 15/03/2027	\$ 500	•	0.06	3.000% due 01/06/2046 395 360 0.05 Citigroup Mortgage Loan Trust, Inc. 5.972% due 25/09/2035 \$ 4	0.00
5.750% due 15/05/2024 5.875% due 30/06/2026	100 1,000		0.01	Revenue Bonds, Series 2021 3 487% due 01/06/2036 1 300 1 060 0 13 5.500% due 25/04/2035 980 681	
Sandoz Finance BV 3.970% due 17/04/2027	€ 800		0.12	Golden State, California Tobacco Securitization Corp. Revenue Notes, Series 2021 5.750% due 25/05/2036 5.750% due 25/04/2047 298 263 5.790% due 25/09/2047 33 30	0.03
Sands China Ltd.				2.587% due 01/06/2029 4,000 3,537 0.45 5.890% due 25/07/2046 11 9	0.00
2.550% due 08/03/2027 Sartorius Finance BV	\$ 200	182	0.02	Tobacco Settlement Finance Authority, West Virginia 6.000% due 25/11/2036 126 70 Revenue Bonds, Series 2007 6.000% due 25/07/2037 430 212	
4.250% due 14/09/2026	€ 700	791	0.10	0.000% due 01/06/2047 (c) 4,700 417 0.05 6.012% due 25/12/2035 43 35 Tobacco Settlement Finance Authority, West Virginia 6.112% due 20/12/2035 906 816	
Sasol Financing USA LLC 5.875% due 27/03/2024	\$ 1,500	1,492	0.19	Revenue Bonds, Series 2020 Countrywide Home Loan Mortgage Pass-Through	Trust
Scripps Escrow, Inc. 3.875% due 15/01/2029	1,000	886	0.11	3.151% due 01/06/2032 200 167 0.02 5.750% due 25/12/2035 12 6 3.401% due 01/06/2034 1,150 933 0.12 5.750% due 25/02/2037 481 219 3.501% due 01/06/2035 1,700 1,360 0.17 5.750% due 25/08/2037 612 327	0.03
Southern Co. 3.700% due 30/04/2030	800	754	0.10	7,834 0.99 6.000% due 25/07/2036 264 138 6.500% due 25/11/2036 7 2	0.02
Spirit AeroSystems, Inc. 4.600% due 15/06/2028	1,100	974	0.12	U.S. GOVERNMENT AGENCIES Domi BV 4.775% due 15/06/2051 € 506 559	0.07
Studio City Finance Ltd. 5.000% due 15/01/2029	1,400	1,178		Ginnie Mae 3 500% due 15/07/2045 16 874 15 723 2 00 Downey Savings & Loan Association Mortgage	0.07
Targa Resources Corp.				Ginnie Mae, TBA 2.500% due 01/01/2054 7,100 6,212 0.79 Loan Trust 5.660% due 19/10/2036 \$ 387 320	0.04
4.200% due 01/02/2033 Tesco Corporate Treasury Service			0.09	Uniform Mortgage-Backed Security Dutch Property Finance BV 3.500% due 01/12/2047 - 4.602% due 28/07/2054 € 237 261	0.03
0.375% due 27/07/2029 0.875% due 29/05/2026	€ 900 2,000	2,095	0.11 0.27	01/07/2048 11,904 11,015 1.40 EMF-UK PLC 6.319% due 13/03/2046 f 34 43	0.01
Thales S.A. 4.000% due 18/10/2025	1,700	1,904	0.24	Uniform Mortgage-Backed Security, TBA 3.000% due 01/02/2054 19,000 16,827 2.14 3.500% due 01/02/2054 27,800 25,532 3.24 Eurohome UK Mortgages PLC 5.490% due 15/06/2044 66 83	0.01
U.S. Airways Pass-Through Trust 3.950% due 15/05/2027	t \$ 152	145	0.02	4.000% due 01/02/2054 12,000 11,361 1.44 European Loan Conduit DAC 4.500% due 01/02/2054 19,400 18,819 2.39 4.994% due 17/02/2030 € 3,440 3,751	0.48
Ubisoft Entertainment S.A. 0.878% due 24/11/2027	€ 1,000	943	0.12	5.000% due 01/01/2054 222,900 220,628 28.01 Eurosail PLC 5.500% due 01/02/2054 23,200 23,305 2,96 6.289% due 13/06/2045 £ 203 258	0.03
Unigel Luxembourg S.A. 8.750% due 01/10/2026 ^	\$ 200	55	0.01	6.000% due 01/02/2054 28,500 28,940 3.67 Friary PLC 5.940% due 21/11/2067 394 504	0.06
United Airlines Pass-Through Tro 2.700% due 01/11/2033	ust 1,000	848	0.11	U.S. TREASURY OBLIGATIONS 5.479% due 18/06/2039 44 55	
United Airlines, Inc. 4.375% due 15/04/2026 4.625% due 15/04/2029	800 400		0.10 0.05	U.S. Treasury Bonds 5.489% due 18/06/2038 10 13 18/75% due 15/02/2041 15,600 11,224 1.42 GSMPS Mortgage Loan Trust 5.820% due 25/02/2025 \$ 86 76	
Venture Global Calcasieu Pass L 3.875% due 01/11/2033		4,243		U.S. Treasury Inflation Protected Securities (e) 0.625% due 15/07/2032 18,002 16,457 2.09 5.820% due 25/03/2035 \$ 86 76 GSR Mortgage Loan Trust 6.000% due 25/04/2037 1105	
Virgin Media Secured Finance P 4.250% due 15/01/2030		2,012		1.125% due 15/01/2033 16,423 15,548 1.97 6.000% due 25/01/2037 1,195 736 1.375% due 15/07/2033 15,399 14,941 1.90 HarborView Mortgage Loan Trust	
Vmed O2 UK Financing PLC 4.500% due 15/07/2031	700		0.20	2.500% due 15/01/2029 43 44 0.01 5.850% due 19/01/2038 35 30 U.S. Treasury Notes 5.880% due 19/12/2036 3,845 3,072 0.250% due 30/09/2025 (i) 24.400 22.727 2.89 7.012% due 19/10/2035 451 247	0.39
Wynn Macau Ltd. 5.500% due 01/10/2027	\$ 200		0.10	0.250% due 30/09/2025 (j) 24,400 22,727 2.89 7.012% due 19/10/2035 451 24/ 0.375% due 30/11/2025 15,600 14,489 1.84 Harmony French Home Loans 1.875% due 31/08/2024 650 637 0.08 4.606% due 27/05/2062 € 5,610 6,217	
	,,			1.0.0 / 0 date 21100/2021	0.75

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
IndyMac Mortgage Loan Trust 5.890% due 25/07/2036 \$	1,742 \$	1,691	0.22	ACE Securities Corp. Home Equit 5.750% due 25/07/2036	y Loan Tru \$ 95 S		0.01	CVC Cordatus Loan Fund DAC 4.652% due 21/07/2030	€ 3,818	¢ / 170	0.53
JPMorgan Alternative Loan Trus 5.830% due 25/06/2037		2,090	0.22	5.770% due 25/07/2036 6.085% due 25/12/2035	1,030 2,593		0.04	4.725% due 15/04/2032 4.782% due 15/08/2032	3,304 5,455	3,618 5,970	0.46
Jubilee Place BV 4.985% due 17/10/2057 €	1,445	1,601	0.20	Ameriquest Mortgage Securities Pass-Through Certificates 5.940% due 25/11/2035	, Inc. Asset		0.11	Dryden Euro CLO DAC 4.625% due 15/04/2033	4,477 470	4,873	
Landmark Mortgage Securities 5.620% due 17/04/2044 f		169	0.02	6.340% due 25/01/2036 6.490% due 25/09/2034	3,400 950	3,213		4.815% due 15/07/2031 Elevation CLO Ltd. 6.885% due 15/10/2029	\$ 645		0.07
Lehman XS Trust 5.870% due 25/08/2046 5.920% due 25/08/2046	169 339	154 325	0.02 0.04	Apidos CLO 6.687% due 20/04/2031	946	946	0.12	Ellington Loan Acquisition Trust 6.570% due 25/05/2037	2,982	2,875	
Ludgate Funding PLC 4.155% due 01/12/2060 €		19	0.00	Ares European CLO DAC 4.843% due 20/04/2032	€ 2,500	2,718	0.34	Euro-Galaxy CLO DAC 4.693% due 11/04/2031	€ 1,036	1.134	0.14
5.539% due 01/12/2060 £ Mansard Mortgages PLC		151	0.02	Argent Securities Trust 5.690% due 25/05/2036	\$ 163		0.01	Fieldstone Mortgage Investment 6.137% due 25/04/2047		1,338	0.17
5.520% due 15/04/2047 5.989% due 15/12/2049	34 112	42 141	0.01 0.02	5.770% due 25/07/2036 Argent Securities, Inc. Asset-Bac	100 ked	87	0.01	Fremont Home Loan Trust 5.605% due 25/10/2036	142	125	0.02
MASTR Adjustable Rate Mortga 7.720% due 25/11/2034 \$	ges Trust		0.02	Pass-Through Certificates 5.950% due 25/05/2035	71	60	0.01	5.670% due 25/08/2036 6.340% due 25/05/2034	207 1,275		0.01
Morgan Stanley Mortgage Loan 4.118% due 25/12/2037	Trust 998	682	0.09	Atlas Senior Loan Fund Ltd. 6.745% due 15/01/2031	2,257	2,260	0.29	GE-WMC Mortgage Securities Tr 5.770% due 25/08/2036	ust 5,077	2,111	0.27
6.354% due 25/08/2036 Mortgage Equity Conversion As	10,498	2,003	0.25	Bain Capital Euro CLO DAC 5.102% due 24/01/2033	€ 2,000	2,192	0.28	Greenwood Park CLO Ltd. 6.685% due 15/04/2031	1,232	1,232	
5.340% due 25/05/2042	271	260	0.03	BBVA Consumer Auto 0.270% due 20/07/2031	281	303	0.04	Greystone Commercial Real Esta 6.656% due 15/09/2037		_td.	0.11
NAAC Reperforming Loan REMI 6.500% due 25/02/2035	C Trust Ce 461	ertificates 387	0.05	Bear Stearns Asset-Backed Secu 5.700% due 25/02/2037	rities Trust \$ 3,000	2,805	0.36	GSAA Home Equity Trust			
New Century Alternative Mortg 4.688% due 25/10/2036	age Loan 500	Trust 98	0.01	6.100% due 25/02/2036 6.325% due 25/07/2034	1,104 1,254	1,101 1,214	0.14	5.772% due 25/11/2036 5.985% due 25/06/2036	463 1,329		0.02 0.04
Newgate Funding PLC 4.525% due 15/12/2050 €	72	78	0.01	6.490% due 25/10/2035 6.520% due 25/08/2037	283 783	278	0.04	GSAMP Trust 5.610% due 25/11/2036	1,870		0.11
5.500% due 15/12/2050 £ NovaStar Mortgage Funding Tru		246	0.03	Black Diamond CLO DAC 4.982% due 15/05/2032	€ 4,494	4,902		5.990% due 25/02/2046 HSI Asset Securitization Corp. Tr	522 ust	485	0.06
	2,090	733	0.09	Blackrock European CLO DAC				6.250% due 25/01/2036 ICG U.S. CLO Ltd.	2,200	1,816	0.23
6.120% due 25/06/2057	127	122	0.02	4.585% due 15/10/2031 Cairn CLO DAC	5,303	5,766		6.754% due 22/07/2031 Lehman XS Trust	4,822	4,824	0.61
Paragon Mortgages PLC 6.270% due 15/05/2045 £		232	0.03	4.618% due 31/01/2030 Carlyle Euro CLO DAC	591	647	0.08	6.299% due 25/03/2037	1,738	1,705	0.22
Residential Accredit Loans, Inc. 5.750% due 25/06/2036 \$	19	14	0.00	4.632% due 15/08/2030 Carlyle Global Market Strategies	2,323 CLO Ltd .	2,543	0.32	LoanCore Issuer Ltd. 6.888% due 17/01/2037	500	490	0.06
6.000% due 25/04/2036 6.000% due 25/06/2036	924 131	730 101	0.09	6.755% due 15/10/2030 Carlyle Global Market Strategies	\$ 1,378 Euro CLO	1,378 Ltd.	0.17	Long Beach Mortgage Loan Trus 5.910% due 25/02/2036	294		0.04
Residential Asset Securitization 6.500% due 25/06/2037	Trust 2,921	668	0.09	4.752% due 15/11/2031 CBAM Ltd.	€ 799		0.11	6.385% due 25/08/2035 Man GLG Euro CLO DAC	4,270	3,775	
RMAC Securities PLC 5.489% due 12/06/2044 £	40	49	0.01	6.927% due 20/07/2030 Cedar Funding CLO Ltd.	\$ 1,736	1,737	0.22	4.702% due 15/05/2031	€ 1,532 378		0.05
Shamrock Residential DAC 4.726% due 24/01/2061 €	3,032	3,338	0.42	6.657% due 20/04/2031 6.677% due 20/01/2031	1,082 4,762	1,082 4,758		4.835% due 15/01/2030 Morgan Stanley ABS Capital, Inc			0.04
Stratton BTL Mortgage Funding 5.951% due 20/01/2054 £	PLC 8,003	10,173	1.29	CIFC Funding Ltd. 6.657% due 18/04/2031	687	686	0.09	5.540% due 25/10/2036 5.600% due 25/11/2036 5.610% due 25/05/2037	\$ 1,390 1,609 1,316	723	0.08 0.09 0.14
Stratton Mortgage Funding PLC 6.069% due 25/09/2051	7,425	9,463	1.20	CIT Mortgage Loan Trust 6.970% due 25/10/2037	5,460	5,403	0.69	5.700% due 25/10/2036 5.700% due 25/11/2036	1,133 5,033		0.08
6.121% due 20/07/2060 Structured Asset Mortgage Inve	3,168	4,038 Trust	0.51	Citigroup Mortgage Loan Trust 5.530% due 25/07/2045	373	•	0.03	5.720% due 25/07/2036 5.770% due 25/09/2036	412 14,972	362	0.05 0.67
5.910% due 25/09/2047 \$ Towd Point Mortgage Funding F	643	553	0.07	5.640% due 25/07/2045 5.770% due 25/12/2036	6,949 97	4,791		5.970% due 25/04/2036 6.010% due 25/12/2034	95 1,362	89	0.01
	2,908 1,093	3,711 1,397	0.47 0.18	7.250% due 25/05/2036	814	423	0.05	Morgan Stanley Home Equity Los 5.980% due 25/02/2036		1,638	
6.690% due 20/02/2045	194	246	0.10	Citigroup Mortgage Loan Trust A Through Certificates				Morgan Stanley Mortgage Loan	Trust		
Twin Bridges PLC 6.070% due 12/03/2055	6,846	8,695	1.10	6.415% due 25/10/2034 Citigroup Mortgage Loan Trust,			0.01	6.226% due 25/10/2036 Nomura Home Equity Loan, Inc.	266 Home Equ	ity Loan	
WaMu Mortgage Pass-Through 3.787% due 25/02/2037 \$		es Trust 61	0.01	5.730% due 25/03/2037 Contego CLO BV	2,829	2,443	0.31	6.270% due 25/02/2037 NovaStar Mortgage Funding Tru	3,126 st	917	0.12
Washington Mutual Mortgage P Certificates Trust				4.735% due 15/10/2030 Contego CLO DAC	€ 1,596	1,748		5.630% due 25/09/2037 5.790% due 25/05/2036	13 39		0.00
6.000% due 25/07/2036 Wells Fargo Mortgage-Backed S	97 Securities	57 Trust	0.01	4.642% due 23/01/2030 Countrywide Asset-Backed Certi	3,986 ficates Tru	4,341 st	0.55	Oak Hill European Credit Partner 4.723% due 20/01/2032	rs DAC € 611	670	0.08
5.615% due 25/07/2034	8 _	82,1 7 5	0.00	4.877% due 25/05/2036 5.610% due 25/06/2035	\$ 2,138 3,206	2,108 2,806		Option One Mortgage Loan Trus 5.610% due 25/01/2037	t \$ 49	28	0.00
ASSET-BACKED SECURITIES				5.650% due 25/11/2047 5.670% due 25/06/2047	559 2,724	2,437		5.610% due 25/02/2037 5.610% due 25/03/2037	600 682	389	0.05 0.08
Accredited Mortgage Loan Trus		402	0.05	5.680% due 25/05/2047 5.690% due 25/09/2037	70 328	334	0.01	5.690% due 25/04/2037 5.690% due 25/05/2037	559 619	391	0.05 0.05
5.730% due 25/09/2036 6.415% due 25/09/2035	408 1,500	403 1,239	0.05 0.16	6.130% due 25/08/2035 Credit-Based Asset Servicing & S		on LLC	0.03	OZLM Ltd. 6.675% due 15/04/2031	2,215	2,214	0.28
Accunia European CLO DAC 4.915% due 15/07/2030 €	1,765	1,948	0.25	3.072% due 25/12/2036 6.385% due 25/01/2034	154 449	127	0.02 0.06	6.744% due 17/04/2031 6.827% due 20/01/2031	914 1,444	914	0.12

Schedule of Investments Low Duration Opportunities Fund (Cont.)

SOURT-IERM INSTRUMENTS SAIGN-TERM INSTRUMENTS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)		OF IET ETS		OF NET SETS
Palmer Square European Loan Funding DAC 5,938% due 120/4202 4,613 5,112 0.65 5,938% due 190/7(2030 5,142 5,650% due 120/7(2030 5,143 5,141 5,650% due 120/7(2030 5,143 5,141 5,650% due 120/7(2030 5,143 5,141 5,143 5,144				SOVEREIGN ISSUES			SHORT-TERM INSTRUMENTS	
Spage Spag			0.30					
Securities Sec	5.938% due 12/04/2032 4,613	5,112	0.65	1.000% due 09/07/2029 150	60 0.0	1		.00
RACK Trust 6.230% due 25/10/2046 86 83 0.01 6.200% due 25/10/2046 86 83 0.01 6.205% due 25/10/2036 41 39 0.00 6.055% due 25/03/2036 822 810 0.00 6.055% due 25/03/2036 822 810 0.00 6.055% due 25/03/2036 9.599 3.233 6.105€ Securitized Asset Backed Receivables LLC Trust 5.790% due 25/03/2036 9.599 3.233 6.105€ Securitized Asset Backed Receivables LLC Trust 5.790% due 25/03/2036 9.599 3.233 6.105€ Securitized Asset Backed Receivables LLC Trust 5.790% due 25/03/2036 9.599 3.233 6.807% due 25/03/2036 \$3,600 2.564 6.308% due 25/03/2036 \$3,600 2.564 6.308% due 25/03/2036 \$3,600 2.564 6.308% due 25/03/2036 \$3,600 2.564 6.808% due 25/03/2036 \$3,600 2.564 6.808% due 25/03/2037 9.93 9.92 6.809% due 12/03/2029 €1,500 1.503 6.809% due 18/04/2031 7,400 7,394 6.809% due 25/03/2037 9.92 278 6.0046 6.209% due 25/03/2035 1,685 1,523 6.209% due 25/03/2035 1,685 1,523 6.209% due 25/03/2037 9.92 278 6.445% due 25/03/2035 1,685 1,523 6.595% due 25/03/2037 9.92 278 6.445% due 25/03/2037 9.92 27			0.07		854 0.1		HUNGARY TREASURY BILLS	
Residential Asset Securities Corp. Trust 5.810% due 25/11/2036 41 39 0.00 5.000% due 30/10/2026 € 3.300 3.73 0.47	RAAC Trust			0.000% due 01/01/2024 (c) BRL 22,000		U		.22
6.055% due 25/03/2036 822 810 0.10 Securitized Asset-Backed Receivables LLC Trust 5.790% due 25/04/2035 9.599 3.233 0.41 6.130% due 25/08/2035 54 43 0.01 Segovia European CLO DAC 4.873% due 20/07/2032 € 6,900 7,525 0.96 SG Mortgage Securities Trust 5.680% due 25/07/2036 \$ 3,600 2,564 0.33 Sierra Madre Funding Ltd. Solomo Point CLO Ltd. 6.741% due 26/07/2031 993 992 0.13 6.807% due 18/04/2031 7,400 7,394 0.94 Soundview Home Loan Trust 6.690% due 25/06/2037 982 278 0.04 5.970% due 25/01/2036 1,685 1,523 0.19 Structured Asset Investment Loan Trust 6.695% due 25/01/2036 1,685 1,523 0.19 Structured Asset Lecurities Corp. Mortgage Loan Trust 6.695% due 25/01/2036 2,505% due 3.00 Scott Boltzon Corp. Structured Asset Lecurities Corp. Mortgage Loan Trust 6.695% due 25/01/2036 4,588 2,848 0,366 6.957% due 25/01/2036 4,588 2,848 0,366 6.957% due 25/01/2036 6 82 91 0.01 Soundwiew Home Loan Trust 6.445% due 25/01/2036 1,685 1,523 0.19 Structured Asset Lecurities Corp. Mortgage Loan Trust 6.425% due 25/01/2036 4,588 2,848 0,366 6.957% due 25/01/2036 7,438 1,240 1,141 0.05 Soundwiew Home Loan Trust 6.425% due 25/01/2036 1,685 1,523 0.19 Structured Asset Investment Loan Trust 6.425% due 25/01/2036 1,685 1,523 0.19 Structured Asset Lecurities Corp. Mortgage Loan Trust 6.425% due 25/01/2036 2,543 0.45 6.957% due 25/01/2036 4,588 2,848 0,366 6.957% due 25/01/2036 5 443 411 0.05 Soundwiew Home Loan Corp. Mortgage Loan Trust 6.425% due 25/01/2036 5 1,685 1,523 0.19 Structured Asset Lecurities Corp. Mortgage Loan Trust 6.425% due 15/01/2036 5 2,550 0.00 Structured Asset Lecurities Corp. Mortgage Loan Trust 6.695% due 15/01/2036 6 82 91 0.01 Soundwiew Home Loan Corp. Mortgage Loan Trust 6.495% due 25/01/2036 1,685 1,523 0.19 Structured Asset Lecurities Corp. Mortgage Loan Trust 6.695% due 25/01/2036 1,685 1,523 0.19 Structured Asset Lecurities Corp. Mortgage Loan Trust 6.695% due 25/01/2036 1,476		05	0.0.	• • • • • • • • • • • • • • • • • • • •	,		Total Short-Term Instruments 9,657 1.2	.22
Securitized Asset-Backed Receivables LIC Trust 5.799% due 25/08/2035 54 43 0.01 6.130% due 25/08/2035 54 43 0.01 5.400% due 09/09/2028 \$ 1,700 1,744 0.22 Segovia European CLO DAC 4.873% due 20/07/2032 € 6,690 7,525 0.96 5.840% due 12/02/2029 PEN 2,300 621 0.08 SIGMOrtagos Securities Trust 5.680% due 25/10/2036 \$ 3,600 2,564 0.33 Sierra Madre Funding Ltd. 5.854% due 07/09/2039 1,987 1,399 0.18 Sound Point CLO Ltd. 6.741% due 26/07/2031 993 992 0.13 Sound Point CLO Ltd. 6.741% due 26/07/2031 993 992 0.13 Sound Point CLO Ltd. 6.741% due 25/06/2037 2,163 1,524 0.19 Sound kl04/2031 7,400 7,394 0.94 Sound kl04/2031 7,400 7,394 0.94 Sound view Home Loan Trust 5.670% due 25/06/2037 982 778 0.04 5.970% due 25/06/2037 982 778 0.04 5.970% due 25/06/2037 1,685 1,523 0.19 Structured Asset investment Loan Trust 5.625% due 25/01/2035 1,685 1,523 0.19 Structured Asset curities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/04/2035 2 5 25 0.00 Gors European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 Structured Asset Asset divestment Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Curities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Receivables Licrust Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Receivables Licrust Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2037 \$ 443 411 0.05 Structured Asset Secur							Tatal Turnels and La Committies	07
5.790% due 25/10/2036 9,599 3,233 0.41 6.130% due 25/08/2035 54 43 0.01 5.400% due 09/02/2028 \$ 1,700 1,744 0.22 5.400% due 09/02/2029 \$ 1,700 1,744 0.22 5.400% due 09/02/2028 \$ 1,700 1,744 0.25 5.400% due 09/02/2028 \$ 1,700 1,744 0.25 5.400% due 09/02/2028 \$ 1,700 1			0.10				10tal Transferable Securities \$ 1,047,330 132.9	97
6.130% due 25/08/2035 54 43 0.01 Segovia European CLO DAC 4.873% due 20/07/2032 € 6,900 7,525 0.96 SG Mortgage Securities Trust 5.680% due 25/10/2036 \$ 3,600 2,564 0.33 Sierra Madre Funding Ltd. 5.854% due 07/09/2039 1,987 1,399 0.18 Sound Point CLO Ltd. 6.741% due 26/07/2031 993 992 0.13 6.807% due 18/02/2037 992 2700 1,880 0.24 SOund-View Home Loan Trust 5.670% due 25/02/2037 982 278 0.04 5.730% due 25/01/2036 1,294 1,213 0.15 Structured Asset Investment Loan Trust 6.445% due 25/01/2035 1,685 1,523 0.19 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/01/2036 4,588 2,848 0.36 6.957% due 25/01/2035 5 25 25 0.00 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/01/2036 4,588 2,848 0.36 6.957% due 25/01/2035 5 43 41 1 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 5.625% due 25/03/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,70 3,201 0.41 5.400% due 19/02/2028 \$ 1,700			0.41	.,	1,523 0.1			
Segovia European CLO DAC					1.744 0.2	2		
SG Mortgage Securities Trust 5.680% due 25/10/2036 \$ 3,600 2,564 0.33 Sierra Madre Funding Ltd. S.584% due 07/09/2039 1,987 1,399 0.18 Sound Point CLO Ltd. 6.741% due 26/07/2031 993 992 0.13 6.807% due 18/04/2031 7,400 7,394 0.94 Soundwiew Home Loan Trust 5.670% due 25/06/2037 2,163 1,524 0.19 5.970% due 25/06/2037 982 278 0.04 5.970% due 25/01/2035 1,685 1,523 0.19 Structured Asset Investment Loan Trust 6.445% due 25/01/2035 1,685 1,523 0.19 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/09/2036 2 5 25 0.00 Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 Swall Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Swall Asset-Backed Securities Trust 6.095% due 25/05/2037 \$ 443 411 0.05 Swall Asset-Backed Securities Trust 6.070% due 25/05/2037 \$ 4,701 3,201 0.41				Peru Government International Bond	•			
5.680% due 25/10/2036 \$ 3,600	·	7,525	0.96		621 0.0	8		
Sierra Madre Funding Ltd. 5.854% due 07/09/2039 1,987 1,399 0.18 Sound Point CLO Ltd. 6.741% due 26/07/2031 993 992 0.13 6.807% due 18/04/2031 7,400 7,394 0.94 Soundview Home Loan Trust 5.670% due 25/06/2037 2,163 1,524 0.19 5.730% due 25/06/2037 982 278 0.04 5.970% due 25/01/2036 1,294 1,213 0.15 Structured Asset Investment Loan Trust 6.445% due 25/01/2035 1,685 1,523 0.19 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/09/2036 25 25 25 0.00 Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 Walk Searga Home Equity Asset-Backed Securities Trust 5.695% due 25/05/2037 4,701 3,201 0.41 Mells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/06/2037 4,701 3,201 0.41	5G Mortgage Securities Trust 5 680% due 25/10/2036 \$ 3 600	2 564	0.33		1 2/// 0 1	7		
5.854% due 07/09/2039 1,987 1,399 0.18 Sound Point CLO Ltd. 6.741% due 26/07/2031 993 992 0.13 6.807% due 18/04/2031 7,400 7,394 0.94 Soundview Home Loan Trust 5.670% due 25/06/2037 2,163 1,524 0.19 5.730% due 25/06/2037 982 278 0.04 5.790% due 25/01/2036 1,294 1,213 0.15 Structured Asset Investment Loan Trust 6.445% due 25/01/2035 1,685 1,523 0.19 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/09/2036 25 25 0.00 Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 Toro European CLO DAC 4.885% due 15/07/2030 \$ 443 411 0.05 Walls Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/09/2037 4,701 3,201 0.41 South Africa Government International Bond 4.850% due 30/09/2029 2,000 1,880 0.24 Turkey Government International Bond 5.250% due 30/09/2029 2,000 1,880 0.24 1.8850% due 25/09/2036 1,294 1,213 0.15 Shakes Shakes Shakes Shakes Shakes Shakes SENERGY Common STOCKS ENERGY Constellation Oil Services Holding S.A. 'B' (b)(i) 617,385 67 0.01 PREFERRED SECURITIES Nationwide Building Society 10.250% Total Investment Funds \$ 70,798 8.99		2,501	0.55		1,344 0.1	,		.45
South Point		1,399	0.18		71 0.0	1		
Soundview Home Loan Trust 5.670% due 25/06/2037	6.741% due 26/07/2031 993					4	Asia Strategic	
5.670% due 25/06/2037		7,394	0.94					.41
5.730% due 25/02/2037 982 278 0.04 5.970% due 25/10/2036 1,294 1,213 0.15 Structured Asset Investment Loan Trust 6.445% due 25/01/2035 1,685 1,523 0.19 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/04/2035 25 25 0.00 Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 WaMu Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41		1 52/1	n 19				PIMCO Select Funds	
Structured Asset Investment Loan Trust 6.445% due 25/01/2035 1,685 1,523 0.19 Structured Asset Securities Corp. Mortgage Loan Trust 6.957% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/04/2035 25 25 0.00 Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 WaMu Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41 SHARES NAV Fund (g) 197,937 1,972 0.25 16,610 2.11 EXCHANGE-TRADED FUNDS EXCHANGE-TRADED FUNDS FIMCO US Dollar Short Maturity UCITS ETF (g) 543,400 54,188 6.88 NATIONAL STREET SECURITIES NAV Fund (g) 197,937 1,972 0.25 16,610 2.11	,			6.350% due 10/08/2024 2,500 _		_		
Structured Asset Investment Loan Trust 6.445% due 25/01/2035 1,685 1,523 0.19 Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/04/2035 25 25 0.00 Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 WaMu Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41 Total Investment Funds Total Investment Funds \$ 70,798 8.99	5.970% due 25/10/2036 1,294	1,213	0.15	-	33,001 4.1	_		25
Structured Asset Securities Corp. Mortgage Loan Trust 5.625% due 25/09/2036 4,588 2,848 0.36 6.957% due 25/04/2035 25 25 0.00 Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 WaMu Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41 ENERGY Constellation Oil Services Holding S.A. 'B' (b)(i) 617,385 67 0.01 PREFERRED SECURITIES Str (g) 10.250% Total Investment Funds \$ 70,798 8.99		1 [2 2	0.10					
5.625% due 25/09/2036	,	,						
Toro European CLO DAC 4.885% due 15/07/2030 € 82 91 0.01 WaMu Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41 Holding S.A. 'B' (b)(i) 617,385 67 0.01 WEISPERRED SECURITIES Nationwide Building Society 10.250% Society 10.250% Total Investment Funds \$ 70,798 8.99								
4.885% due 15/07/2030 € 82 91 0.01 WaMu Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41 PREFERRED SECURITIES Nationwide Building Society 10.250% 521 87 0.01 Maturity UCITS ETF (g) 543,400 54,188 6.88 Total Investment Funds \$ 70,798 8.99	6.957% due 25/04/2035 25	25	0.00		67 00	1	•	
WaMu Asset-Backed Certificates WaMu Trust 5.695% due 25/05/2037 \$ 443 411 0.05 Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41 Nationwide Building Society 10.250% 521 87 0.01 Total Investment Funds \$ 70,798 8.99		91	0.01	3 (), / /	07 0.0		Maturity UCITS	22
Wells Fargo Home Equity Asset-Backed Securities Trust 6.070% due 25/04/2037 4,701 3,201 0.41			٥ ٥٢	Nationwide Building Society				
6.070% due 25/04/2037 4,701 3,201 0.41					87 0.0	1	Total Investment Funds \$ 70,798 8.9	99
<u>193,005 24.51</u>	_1	193,005	24.51					

REPUR	CHASE A	AGREEN	IENTS

	Lending	Settlement	Maturity	Principal		Collateral	Repurchase Agreements,	Repurchase Agreement Proceeds to be	% of
Counterparty	Rate	Date	Date	Amount	Collateralised By	(Received)	at Value	Received ⁽¹⁾	Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 2,805	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (2,861)	\$ 2,805	\$ 2,806	0.36
Total Repurch	ase Agreeme	ents				\$ (2,861)	\$ 2,805	\$ 2,806	0.36

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	133	\$ (618)	(80.0)
Euro-Bobl March Futures	Short	03/2024	242	(527)	(0.07)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	131	(600)	(0.07)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	12	152	0.02
Euro-Schatz March Futures	Short	03/2024	441	(328)	(0.04)
J.S. Treasury 2-Year Note March Futures	Long	03/2024	305	655	0.08
J.S. Treasury 5-Year Note March Futures	Short	03/2024	963	(2,361)	(0.30)
J.S. Treasury 10-Year Note March Futures	Short	03/2024	1,529	(5,025)	(0.64)
J.S. Treasury 10-Year Ultra March Futures	Short	03/2024	812	(2,172)	(0.27)
				\$ (10,824)	(1.37)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (10,824)	(1.37)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION ⁽¹⁾									
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets				
AT&T, Inc.	1.000%	20/06/2024	\$ 3,200	\$ 11	0.00				
AT&T, Inc.	1.000	20/06/2026	1,700	(15)	0.00				
AT&T, Inc.	1.000	20/06/2028	200	` 3	0.00				
Ford Motor Credit Co. LLC	5.000	20/06/2027	500	31	0.01				
General Electric Co.	1.000	20/06/2026	1,700	17	0.00				
				¢ 47	0.01				

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)					
Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-34 5-Year Index CDX.HY-39 5-Year Index	(5.000)% (5.000)	20/06/2025 20/12/2027	\$ 20,470 7,450	\$ (2,125) (569)	(0.27) (0.08)
				\$ (2,694)	(0.35)

Floating Rate Floating Rate Maturity Date Notional Amount Approx (Depr Receive(4) 1-Day GBP-SONIO Compounded-OIS 5.000% 20/03/2029 £ 10,100 \$ Pay 1-Day USD-SOFR Compounded-OIS 0.500 16/06/2026 \$ 16,480 (Receive 1-Day USD-SOFR Compounded-OIS 1.250 17/06/2030 5,000 Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (ealised eciation/ % o eciation) Net As (736) (0.0 (1,024) (0.1 595 0.0 1,138 0.1 839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0 (4,918) (0.6	09) 13) 08 14 11 26 13) 01)
Receive Floating Rate Floating Rate Index Fixed Rate Maturity Date Notional Amount Unreceive (Depr Receive(4) 1-Day GBP-SONIO Compounded-OIS 5.000% 20/03/2029 £ 10,100 \$ Pay 1-Day USD-SOFR Compounded-OIS 0.500 16/06/2026 \$ 16,480 (Receive 1-Day USD-SOFR Compounded-OIS 1.250 17/06/2030 5,000 Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Receive 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 (Pay 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 (Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (eciation/ % o eciation) (736) (0.0 (1,024) (0.1 595 0.0 1,138 0.1 839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0	09) 13) 08 14 11 26 13) 01)
Floating Rate Floating Rate Maturity Date Notional Amount Approx (Depr Receive(4) 1-Day GBP-SONIO Compounded-OIS 5.000% 20/03/2029 £ 10,100 \$ Pay 1-Day USD-SOFR Compounded-OIS 0.500 16/06/2026 \$ 16,480 (Receive 1-Day USD-SOFR Compounded-OIS 1.250 17/06/2030 5,000 Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (eciation/ % o eciation) (736) (0.0 (1,024) (0.1 595 0.0 1,138 0.1 839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0	09) 13) 08 14 11 26 13) 01)
Rate Floating Rate Index Rate Date Amount (Depr Receive(4) 1-Day GBP-SONIO Compounded-OIS 5.000% 20/03/2029 £ 10,100 \$ Pay 1-Day USD-SOFR Compounded-OIS 0.500 16/06/2026 \$ 16,480 (Receive 1-Day USD-SOFR Compounded-OIS 1.250 17/06/2030 5,000 Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (eciation) Net As (736) (0.0 (1,024) (0.1 595 0.0 1,138 0.1 839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0	09) 13) 08 .14 .11 .26 .13)
Pay 1-Day USD-SOFR Compounded-OIS 0.500 16/06/2026 \$ 16,480 (Receive 1-Day USD-SOFR Compounded-OIS 1.250 17/06/2030 5,000 Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 ((1,024) (0.1 595 0.0 1,138 0.1 839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0	13) 08 14 11 26 13) 01)
Pay 1-Day USD-SOFR Compounded-OIS 0.500 16/06/2026 \$ 16,480 (Receive 1-Day USD-SOFR Compounded-OIS 1.250 17/06/2030 5,000 Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 ((1,024) (0.1 595 0.0 1,138 0.1 839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0	13) 08 14 11 26 13) 01)
Receive 1-Day USD-SOFR Compounded-OIS 1.250 17/06/2030 5,000 Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (595 0.0 1,138 0.1 839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0	.08 .14 .11 .26 .13)
Pay 1-Day USD-SOFR Compounded-OIS 1.700 19/09/2028 53,900 Pay 1-Day USD-SOFR Compounded-OIS 1.725 19/09/2028 39,400 Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (839 0.1 2,072 0.2 (1,046) (0.1 (59) (0.0	.11 .26 .13) .01)
Receive 1-Day USD-SOFR Compounded-OIS 1.750 21/12/2052 29,700 Pay 1-Day USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (2,072 0.2 (1,046) (0.1 (59) (0.0	.26 .13) .01)
Pay 1-Daý USD-SOFR Compounded-OIS 1.827 03/07/2028 13,300 (Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 ((1,046) (0.1 (59) (0.0	.13) .01)
Receive 1-Day USD-SOFR Compounded-OIS 1.842 19/09/2053 1,300 Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 ((59) (0.0	.01)
Pay 1-Day USD-SOFR Compounded-OIS 1.853 18/05/2032 37,780 (
	(4 918) IN K	62)
Receive 1-Day USD-SOFR Compounded-OIS 1.874 19/09/2053 10,400	(511) (0.0	
	2,394 0.3	
	(2,330) (0.3 1,131 0.1	
Receive 1-Day USD-SOFR Compounded-OIS 2.000 12/02/2030 9,900 Receive 1-Day USD-SOFR Compounded-OIS 2.000 10/03/2030 4,900	468 0.0	
	1,456 0.1	
Pay 1-Day USD-SOFR Compounded-OIS 2.841 31/10/2024 4,700	(68) (0.0	
Pay 1-Day USD-SOFR Compounded-OIS 2.973 27/10/2024 4,600	(62) (0.0	
Receive 1-Day USD-SOFR Compounded-OIS 3.000 21/06/2033 13,000	76 0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.018 24/10/2024 4,600	(62) (0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.140 25/10/2024 4,600	(54) (0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.190 25/10/2024 4,600	(52) (0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.225 25/10/2024 4,600	(50) (0.0	.01)
Pay 1-Day USD-SOFR Compounded-OIS 3.370 01/03/2033 1,200	(23) 0.0	00
Pay 1-Day USD-SOFR Compounded-OIS 3.400 23/02/2033 2,800	(47) (0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.430 27/02/2033 1,900	(27) 0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.650 22/11/2024 36,100	(330) (0.0	
Receive ⁽⁴⁾ 1-Day USD-SOFR Compounded-OIS 3.684 03/01/2034 1,200	(17) 0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.750 21/11/2024 24,600	(198) (0.0	
Pay 1-Day USD-SOFR Compounded-OIS 3.750 11/12/2024 13,300	(103) (0.0	
Receive 1-Day USD-SOFR Compounded-OIS 3.854 29/12/2033 700 Receive 1-Day USD-SOFR Compounded-OIS 3.950 19/12/2033 1,400	(20) 0.0 (50) (0.0	
	(50) (0.0 195 0.0	
Pay 1-Day USD-SOFR Compounded-OIS 4.175 10/10/2033 3,300 Receive 1-Day USD-SOFR Compounded-OIS 4.250 22/11/2033 1,000	(59) (0.0	
Pay 1-Year BRL-CDI 9.628 02/01/2026 BRL 138,600	(4) 0.0	
Pay 1-Year BRL-CDI 11.083 04/01/2027 18,600	22 0.0	
Pay 1-Year BRL-CDI 11.115 04/01/2027 92,700	104 0.0	
Pay 1-Year BRL-CDI 11.126 04/01/2027 29,800	36 0.0	
Pay 1-Year BRL-CDI 11.755 02/01/2025 24,800	(14) 0.0	
Pay 1-Year BRL-CDI 11.900 04/01/2027 14,300	91 0.0	.01
Pay 3-Month CAD-CAONREPO Compounded-OIS 4.000 21/06/2025 CAD 93,700	128 0.0	02
Pay ⁽⁴⁾ 6-Month AUD-BBR-BBSW 4.750 20/12/2033 AUD 97,900	1,777 0.2	
Pay 6-Month EUR-EURIBOR 2.250 28/04/2024 € 11,000	51 0.0	
Pay 6-Month EUR-EURIBOR 2.250 03/05/2024 11,300	52 0.0	
Pay ⁽⁴⁾ 6-Month EUR-EURIBOR 3.000 20/03/2034 12,400	785 0.1	
Receive ⁽⁴⁾ 6-Month EUR-EURIBOR 3.250 20/03/2029 18,400	(743) (0.0	
Receive 6-Month PLN-WIBOR 6.985 11/10/2027 PLN 29,300	(664) (0.0	
	(1,219) (0.1	
Receive 6-Month PLN-WIBOR 7.156 13/10/2027 54,000	(572) (0.0	
	(1,652) (0.2	<u> </u>
Total Centrally Cleared Financial Derivative Instruments \$ ((4,299) (0.5	55)

Schedule of Investments Low Duration Opportunities Fund (Cont.)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	700	\$ (3)	\$ (3)	0.00
2011	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	700	(3)	(1)	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	800	(3)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	2,000	(9)	(25)	(0.01)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	800	(4)	O O	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	2,000	(9)	(1)	0.00
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	700	(3)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	700	(3)	(2)	0.00
FAR	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	800	(4)	(6)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	1,200	(5)	(15)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	800	(4)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	1,200	(5)	0	0.00
GLM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,000	(4)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	300	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	1,000	(5)	(11)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	1,000	(5)	(13)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,000	(4)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	1,000	(5)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	1,000	(5)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	1,400	(7)	(8)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	800	(4)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	1,900	(9)	(30)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	1,400	(6)	(25)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	1,400	(7)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	800	(4)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	1,900	(9)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	1,400	(6)	0	0.00
							\$ (137)	\$ (161)	(0.02)

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	2,000	\$ (8)	\$ (23)	(0.01)
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	1,500	(8)	(7)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	1,500	(8)	(8)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	1,600	(7)	(11)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.813	06/02/2024	1,300	(4)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	100.813	06/02/2024	1,300	(2)	(2)	0.00
					\$ (37)	\$ (53)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPOR	ATE COVEREIGN AND U.C.	MUNICIPAL ICCURC C	FIL PROTECTION(1)
CREDIT DEFAILE SWAPS ON CORPOR	ATE SOVEREIGN AND ITS	MILINICIPAL INVITES - V	FIL PROTECTIONS

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BRC GST	Turkey Government International Bond Brazil Government International Bond South Africa Government International Bond	1.000% 1.000 1.000	20/06/2024 20/12/2024 20/06/2024	\$ 200 200 2.300	\$ (26) (3) (102)	\$ 27 4 110	\$ 1 1 8	0.00 0.00 0.00
				_/	\$ (131)	\$ 141	\$ 10	0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

		Fixed Deal	Maturity	Notional	Premiums	Unrealised Appreciation/	Fair	% of
Counterparty	Index/Tranches	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
GST	CMBX.NA.AAA.10 Index	0.500%	17/11/2059	\$ 2,200	\$ (9)	\$ 9	\$ 0	0.00
MYC	CMBX.NA.AAA.10 Index	0.500	17/11/2059	100	(4)	4	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	1,500	(3)	3	0	0.00
UAG	CMBX.NA.AAA.10 Index	0.500	17/11/2059	300	(10)	10	0	0.00
					\$ (26)	\$ 26	\$ 0	0.00

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FORE	EIGN CURRENCY C	ONTRACTS					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,989	AUD 3,003	\$ 61	\$ 0	\$ 61	0.01
BOA	01/2024	COP 8,659,799	\$ 2,264	31	0	31	0.00
	01/2024 01/2024	£ 2,138 HUF 692,534	2,716 1,907	0	(10) (89)	(10) (89)	0.00 (0.01)
	01/2024	PLN 2,080	492	0	(37)	(37)	0.00
	01/2024	\$ 2,153	COP 8,659,799	80	0	80	0.01
	01/2024	611	HUF 213,993	6	0	6	0.00
	01/2024	6,285	¥ 927,499	298	0	298	0.04
	01/2024 02/2024	353 CNY 117	PLN 1,490 \$ 17	26 0	0	26 0	0.00 0.00
	03/2024	\$ 30	CNH 215	1	0	1	0.00
	03/2024	2,231	COP 8,659,799	Ö	(30)	(30)	0.00
BPS	01/2024	BRL 60,747	\$ 12,585	79	0	79	0.01
	01/2024	€ 885	970	3	(11)	(8)	0.00
	01/2024 01/2024	£ 8,151 HUF 148,985	10,339 424	0	(52)	(52)	(0.01) 0.00
	01/2024	\$ 751	AUD 1,137	25	(6) 0	(6) 25	0.00
	01/2024	443	€ 405	4	ő	4	0.00
	01/2024	4	HUF 1,430	0	0	0	0.00
	01/2024	1,996	ZAR 36,998	25	0	25	0.00
	02/2024	CNY 159	\$ 22	0	0 (1)	0	0.00
	02/2024 03/2024	TWD 319 820	10 26	0	(1)	(1) (1)	0.00 0.00
	04/2024	\$ 12,585	BRL 61,360	0	(57)	(57)	(0.01)
BRC	01/2024	€ 181,122	\$ 199,194	0	(928)	(928)	(0.12)
	01/2024	HUF 771,327	2,167	0	(56)	(56)	(0.01)
	01/2024	PLN 61,183	13,993	0	(1,562)	(1,562)	(0.20)
	01/2024 01/2024	\$ 1,103 625	£ 866 PLN 2,694	1 60	0	1 60	0.00 0.01
	01/2024	553	TRY 16,487	1	(1)	0	0.00
	02/2024	218	6,642	0	(1)	(1)	0.00
	03/2024	2,303	72,352	0	(27)	(27)	0.00
DCII	04/2024	1,446	46,615	0	(21)	(21)	0.00
BSH CBK	01/2024 01/2024	BRL 83,000 HUF 84,048	\$ 16,653 240	0	(434) (3)	(434)	(0.05) 0.00
CDN	01/2024	MXN 164	9	0	0	(3)	0.00
	01/2024	PLN 2,237	561	Ö	(8)	(8)	0.00
	01/2024	\$ 1,036	AUD 1,541	15	0	15	0.00
	01/2024	17,037	BRL 82,952	40	0	40	0.01
	01/2024	467 2,751	HUF 163,860	5	0	5	0.00
	01/2024 02/2024	2,751 7,357	PLN 11,547 BRL 37,739	185 398	0	185 398	0.02 0.05
	03/2024	BRL 5,422	\$ 1,098	0	(12)	(12)	0.00
	03/2024	PEN 12,741	3,384	0	(48)	(48)	(0.01)
	04/2024	BRL 83,792	17,037	0	(71)	(71)	(0.01)
GLM	01/2024	MXN 485	28 252	0	(1)	(1)	0.00
	01/2024 01/2024	PLN 1,068 \$ 12,574	BRL 61,000	0	(20) (16)	(20) (16)	0.00 0.00
	02/2024	BRL 64	\$ 13	0	(1)	(1)	0.00
	03/2024	\$ 374	TRY 11,739	0	(4)	(4)	0.00
	07/2024	BRL 64,100	\$ 12,941	0	(23)	(23)	0.00
MBC	01/2024	€ 873	955	0	(9)	(9)	0.00
	01/2024 01/2024	HUF 619,639 \$ 934	1,691 AUD 1,409	0 27	(95) 0	(95) 27	(0.01) 0.00
	01/2024	1,193	HUF 446,935	95	0	95	0.00
	01/2024	888	TRY 26,398	0	0	0	0.00
	03/2024	TWD 1,602	\$ 51	0	(2)	(2)	0.00
MYI	01/2024	€ 25	28	0	0	0	0.00
	01/2024 01/2024	HUF 43,981 MYR 27	125 6	0	(2) 0	(2) 0	0.00 0.00
	01/2024	PLN 3,937	984	0	(17)	(17)	0.00
	01/2027	1 214 3,331	30 ₇	J	(17)	(17)	5.00

Schedule of Investments Low Duration Opportunities Fund (Cont.)

Counterparty	Settlement Month		ency to elivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$	497	£	390	\$ 1	\$ (1)	\$ 0	0.00
	01/2024		2,088	HUF	769,066	128	0	128	0.02
	01/2024		2,390	¥	352,325	111	0	111	0.01
	01/2024		258	PLN	1,073	15	0	15	0.00
	02/2024	CNY	122	\$	17	0	0	0	0.00
SCX	03/2024	THB	22,627		655	0	(13)	(13)	0.00
SSB	01/2024	£	1,295		1,630	0	(21)	(21)	0.00
	01/2024	\$	1,084	CLP	958,527	13	0	13	0.00
TOR	01/2024		3,950	¥	579,402	163	0	163	0.02
UAG	01/2024	£	44,286	\$	56,044	0	(413)	(413)	(0.05)
	01/2024	\$	756	AUD	1,139	22	, O	22	0.00
	01/2024		559	HUF	205,634	33	0	33	0.00
	01/2024		1,440	MXN	25,492	59	0	59	0.01
	01/2024		119	PLN	464	0	(1)	(1)	0.00
	01/2024	ZAR	34,181	\$	1,791	0	(76)	(76)	(0.01)
						\$ 2,011	\$ (4,181)	\$ (2,170)	(0.27)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€	15	\$	16	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$	885	€	806	5	0	5	0.00
CBK	01/2024	€	54	\$	59	0	0	0	0.00
	01/2024	\$	38	€	35	0	0	0	0.00
MBC	01/2024	€	827	\$	904	0	(9)	(9)	(0.01)
	01/2024	\$	10,127	€	9,211	50	0	50	0.01
MYI	01/2024		10,133		9,219	53	0	53	0.01
RYL	01/2024	€	4,993	\$	5,483	0	(35)	(35)	(0.01)
UAG	01/2024	\$	9,957	€	9,052	45	, O	45	0.01
						\$ 153	\$ (44)	\$ 109	0.01

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		urrency to Delivered		urrency to e Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£	365	\$	462	\$ 0	\$ (4)	\$ (4)	0.00
	01/2024	\$	11,030	£	8,684	41	0	41	0.01
BPS	01/2024		34,680		27,341	175	0	175	0.02
BRC	01/2024		568		450	5	0	5	0.00
CBK	01/2024	£	20	\$	25	0	0	0	0.00
	01/2024	\$	5,599	£	4,445	67	0	67	0.01
GLM	01/2024		. 9		. 7	0	0	0	0.00
MBC	01/2024	£	249	\$	317	0	0	0	0.00
	01/2024	\$	4,636	£	3,642	7	0	7	0.00
MYI	01/2024	£	57	\$. 72	0	(1)	(1)	0.00
RYL	01/2024	\$	35,342	£	27,921	254	O O	254	0.03
SCX	01/2024		212,181		167,748	1,672	0	1,672	0.21
SSB	01/2024		123,103		97,557	1,266	0	1,266	0.16
UAG	01/2024	£	37	\$	47	. 0	(1)	(1)	0.00
	01/2024	\$	212,161	£	167,639	1,553	0	1,553	0.20
						\$ 5,040	\$ (6)	\$ 5,034	0.64
								1	

Total OTC Financial Derivative Instruments

\$ 2,769 0.35

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	VALUE (000S)	NET ASSETS
U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/02/2054	\$ 50,800	\$ (41,577)	(5.28)
Total Securities Sold Short		\$ (41,577)	(5.28)
Total Investments		\$ 1,067,002	135.47
Other Current Assets & Liabilities		\$ (279,378)	(35.47)
Net Assets		\$ 787,624	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Payment in-kind security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (g) Affiliated to the Fund.
- (h) Contingent convertible security.
- (i) Restricted Securities (31 December 2022: 0.12%):

	Acquisition		Fair	% of	
Issuer Description	Date	Cost	Value	Net Assets	
Constellation Oil Services Holding S.A. 'B'	10/06/2022	\$ 67	\$ 67	0.01	

(j) Securities with an aggregate fair value of \$15,094 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$23,168 (31 December 2022: \$29,843) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$4,454 (31 December 2022: \$27,963) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,047,125	\$ 205	\$ 1,047,330
Investment Funds	16,610	54,188	0	70,798
Repurchase Agreements	0	2,805	0	2,805
Financial Derivative Instruments(3)	(1,303)	(11,051)	0	(12,354)
Securities Sold Short	0	(41,577)	0	(41,577)
Totals	\$ 15,307	\$ 1,051,490	\$ 205	\$ 1,067,002

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,216,185	\$ 561	\$ 1,216,746
Investment Funds	72,181	60,875	0	133,056
Repurchase Agreements	0	118,800	0	118,800
Financial Derivative Instruments(3)	79	(54,248)	0	(54,169)
Securities Sold Short	0	(94, 108)	0	(94,108)
Totals	\$ 72,260	\$ 1,247,504	\$ 561	\$ 1,320,325

 $^{^{(1)}}$ See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	3.200%	28/09/2023	TBD ⁽¹⁾	€ (241)	\$ (268)	(0.04)
SCX	5.750	28/12/2023	04/01/2024	\$ (14,807)	(14,817)	(1.88)
Total Reverse Repurchase Agreements					\$ (15,085)	(1.92)

⁽¹⁾ Open maturity reverse repurchase agreement.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Schedule of Investments Low Duration Opportunities Fund (Cont.)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
AZD	\$ 61	\$ 0	\$ 61	\$ N/A	\$ N/A	\$ N/A	
BOA	286	(290)	(4)	(3,452)	3,430	(22)	
BPS	156	0	156	(3,383)	3,100	(283)	
BRC	(2,528)	3,690	1,162	(105)	30	(75)	
BSH	(434)	410	(24)	N/A	N/A	N/A	
CBK	564	(670)	(106)	287	(540)	(253)	
CLY	N/A	N/A	N/A	(20)	0	(20)	
FAR	(21)	0	(21)	(1,707)	1,460	(247)	
GLM	(97)	250	153	(15,394)	15,157	(237)	
GST	9	0	9	(12)	22	10	
MBC	64	0	64	(1,943)	1,280	(663)	
MYC	(68)	10	(58)	(1,783)	1,490	(293)	
MYI	287	(260)	27	510	(320)	190	
RBC	N/A	N/A	N/A	(28)	Ů	(28)	
RYL	219	(310)	(91)	(25)	0	(25)	
SAL	(30)	94	64	(102)	94	(8)	
SCX	1,659	(2,030)	(371)	354	(460)	(106)	
SSB	1,258	(1,080)	178	(2,629)	1,900	(729)	
TOR	163	0	163	191	(750)	(559)	
UAG	1,221	(1,140)	81	42	(20)	22	

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	62.81	44.59
Transferable securities dealt in on another regulated market*	70.04	43.14
Other transferable securities	0.12	2.68
Investment funds	8.99	9.89
Repurchase agreements	0.36	8.83
Financial derivative instruments dealt in on a regulated market	(1.37)	0.66
Centrally cleared financial derivative instruments	(0.55)	(2.52)
OTC financial derivative instruments	0.35	(2.17)
Securities sold short	(5.28)	(6.99)
Reverse repurchase agreements	(1.92)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	1.36	2.57
Corporate Bonds & Notes	27.83	23.54
Municipal Bonds & Notes	0.99	0.56
U.S. Government Agencies	48.04	14.02
U.S. Treasury Obligations	14.38	14.38
Non-Agency Mortgage-Backed Securities	10.43	7.79
Asset-Backed Securities	24.51	17.36
Sovereign Issues	4.19	2.15
Common Stocks	0.01	0.01
Preferred Securities	0.01	0.03
Short-Term Instruments	1.22	8.00
Investment Funds	8.99	9.89
Repurchase Agreements	0.36	8.83
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(1.37)	0.69
Written Options		/\
Options on Exchange-Traded Futures Contracts	N/A	(0.03)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.00
Credit Default Swaps on Credit Indices — Buy Protection	(0.35)	(0.15)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.00
Interest Rate Swaps	(0.21)	(2.37)
OTC Financial Derivative Instruments		
Purchased Options	NI/A	0.75
Interest Rate Swaptions	N/A	0.75
Written Options	NI/A	0.00
Credit Default Swaptions on Credit Indices	N/A (0.03)	0.00
Interest Rate Swaptions Options on Securities	(0.02) (0.01)	(2.34)
	(· · · /	(0.01)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.00
Credit Default Swaps on Credit Indices — Sell Protection	0.00	0.00
Interest Rate Swaps	N/A	0.08
Forward Foreign Currency Contracts	(0.27)	(0.77)
Hedged Forward Foreign Currency Contracts	0.65	0.12
Securities Sold Short	(5.28)	(6.99)
Other Current Assets & Liabilities	(35.47)	1.89
Net Assets	100.00	100.00

Schedule of Investments Low Duration Opportunities ESG Fund

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)		% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				Radian Group, Inc.	¢ 10	¢ 12	0.22	UTILITIES			
LOAN PARTICIPATIONS AND ASS	IGNM	ENTS		6.625% due 15/03/2025 Santander Holdings USA, Inc.	\$ 12	\$ 12	0.23	AES Corp. 5.450% due 01/06/2028 \$	20	\$ 20	0.38
Hilton Domestic Operating Co., Inc. 7.455% due 08/11/2030 \$	20	\$ 20	0.38	5.807% due 09/09/2026 SBA Communications Corp.	30	30	0.57	Clearway Energy Operating LLC 3.750% due 15/02/2031	14	12	
CORPORATE BONDS & NOTES				3.875% due 15/02/2027	18	17	0.33	Duke Energy Florida LLC			
BANKING & FINANCE				Sumitomo Mitsui Trust Bank Ltd 5.500% due 09/03/2028	. 200	205	3.93	2.500% due 01/12/2029 New York State Electric & Gas Corp	54	48	0.92
Aflac, Inc. 1.125% due 15/03/2026	19	18	0.34	Toronto-Dominion Bank 5.264% due 11/12/2026	20	20	0.38	5.650% due 15/08/2028	30	31	0.60
Alexandria Real Estate Equities, Inc. 2.950% due 15/03/2034	1./	12	0.23	Wells Fargo & Co.				NextEra Energy Capital Holdings, Ir 1.900% due 15/06/2028	54	48	0.92
American Tower Corp.	14			4.540% due 15/08/2026 Weyerhaeuser Co.	50	50	0.95	Verizon Communications, Inc. 1.500% due 18/09/2030	25	21	0.39
1.450% due 15/09/2026 Bank of America Corp.	36	33	0.63	4.750% due 15/05/2026	36	36	0.69	Vodafone Group PLC	10	1.1	0.27
2.456% due 22/10/2025	52	51	0.98			1,378	26.39	5.125% due 04/06/2081	18	14 194	0.27 3.71
Bank of Nova Scotia 6.378% due 11/03/2024	48	48	0.92	INDUSTRIALS				Total Corporate Bonds & Notes			39.09
Citigroup, Inc.	40	40	0.92	Ball Corp. 2.875% due 15/08/2030	16	14	0.27	U.S. GOVERNMENT AGENCIES			
6.075% due 25/01/2026 (d)	50	50	0.96	Elevance Health, Inc.	10	14	0.27				
Corebridge Financial, Inc. 3.850% due 05/04/2029	18	17	0.33	2.550% due 15/03/2031	28	24	0.46	Uniform Mortgage-Backed Security 4.000% due 01/07/2053	/ 98	93	1.78
Deutsche Bank AG 1.375% due 10/06/2026 €			0.52	FactSet Research Systems, Inc. 3.450% due 01/03/2032	18	16	0.31	5.000% due 01/05/2053 5.500% due 01/08/2053	1,491 96	1,476 96	28.27 1.85
Equinix, Inc.	23	21	0.52	Ford Motor Co. 6.100% due 19/08/2032	10	10	0.19	Uniform Mortgage-Backed Security		74	1.26
1.000% due 15/09/2025 \$ 1.550% due 15/03/2028	28 30	26 26	0.49	Fraport AG Frankfurt Airport Sei				3.000% due 01/02/2054 3.500% due 01/02/2054	80 220	71 202	1.36 3.87
Equitable Financial Life Global Fundin		20	0.43	1.875% due 31/03/2028	€ 27	28	0.54			1,938	37.13
1.300% due 12/07/2026	28	25	0.48	HCA, Inc. 3.625% due 15/03/2032	\$ 28	25	0.48	U.S. TREASURY OBLIGATIONS			
European Investment Bank 2.375% due 24/05/2027	67	63	1.21	Hilton Domestic Operating Co., I				U.S. Treasury Inflation Protected Se	curitie	es (c)	
Goldman Sachs Group, Inc.				3.625% due 15/02/2032 3.750% due 01/05/2029	20 18	17 17	0.32 0.33	0.625% due 15/07/2032	106	97	1.85
4.387% due 15/06/2027 HAT Holdings LLC	49	48	0.92	MSCI, Inc.				1.125% due 15/01/2033 1.375% due 15/07/2033	103 101	98 98	1.87 1.88
3.375% due 15/06/2026	16	15	0.29	3.625% due 01/09/2030 NTT Finance Corp.	22	20	0.38	U.S. Treasury Notes	400	40.4	7.75
HSBC Holdings PLC 5.750% due 20/12/2027 £	16	21	0.40	0.082% due 13/12/2025	€ 100	104	1.98	5.000% due 30/09/2025	400	404 697	7.75 13.35
Hudson Pacific Properties LP	. 10	21	0.40	Nucor Corp. 4.300% due 23/05/2027	\$ 10	10	0.19			037	15.55
5.950% due 15/02/2028 \$	10	9	0.17	S&P Global, Inc.	\$ 10	10	0.19	ASSET-BACKED SECURITIES			
JPMorgan Chase & Co. 2.947% due 24/02/2028	52	49	0.94	4.750% due 01/08/2028	48	49	0.94	St. Paul's CLO DAC 4.715% due 15/01/2032 €	99	109	2.08
6.070% due 22/10/2027	50		0.98	VMware LLC 3.900% due 21/08/2027	18	17	0.33		33	103	2.00
Manulife Financial Corp. 3.703% due 16/03/2032	26	24	0.46	Walt Disney Co. 2.200% due 13/01/2028	52	48	0.92	SHORT-TERM INSTRUMENTS U.S. TREASURY BILLS			
Mitsubishi UFJ Financial Group, Inc. 3.741% due 07/03/2029	50	10	0.92	Warnermedia Holdings, Inc.	32	40	0.52	5.364% due 16/04/2024 (a)(b) \$	400		7.55
Mizuho Financial Group, Inc.	30	40	0.92	4.054% due 15/03/2029	28	27	0.52	Total Short-Term Instruments		394	7.55
	100 100		2.01 2.13	Western Digital Corp. 4.750% due 15/02/2026	16	16	0.31	Total Transferable Securities		\$ 5,199	99.58
NatWest Group PLC				Xylem, Inc. 1.950% due 30/01/2028	30	27	0.52				
4.067% due 06/09/2028 Pacific Life Global Funding	100	113	2.17		30	469	8.99				
	19	18	0.34								

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bobl March Futures	Short	03/2024	1	\$ (2)	(0.04)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	1	(5)	(0.10)
Euro-Schatz March Futures	Short	03/2024	2	(1)	(0.02)
U.S. Treasury 10-Year Note March Futures	Short	03/2024	8	(21)	(0.39)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	2	(1)	(0.02)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	2	(23)	(0.45)
				\$ (53)	(1.02)
Total Financial Derivative Instruments Dealt in on a Regulated Market	\$ (53)	(1.02)			

0.35

\$ 18

\$ 5

0.10

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Pay/ Receive Unrealised Fixed Maturity **Floating** Notional % of Appreciation/ **Floating Rate Index** Rate Rate Date **Amount** (Depreciation) **Net Assets** Pay 3-Month CAD-CAONREPO Compounded-OIS 4.000% 21/06/2025 CAD 0.02 Pay 6-Month AUD-BBR-BBSW 4.750 20/12/2033 AUD 0.21 Pay 6-Month EUR-EURIBOR 3.000 20/03/2034 € 100 6 0.12 \$ 18 0.35

Total Centrally Cleared Financial Derivative Instruments

INTEREST RATE SWAPS

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	40	¥	5,961	\$ 1	\$ 0	\$ 1	0.02
BRC	01/2024	€	5	\$	5	0	0	0	0.00
	01/2024	\$	5	AUD	8	0	0	0	0.00
	01/2024		41	¥	6,000	2	0	2	0.04
CBK	03/2024		46	BRL	228	1	0	1	0.02
GLM	01/2024		17	AUD	26	1	0	1	0.02
MBC	01/2024	€	608	\$	668	0	(3)	(3)	(0.06)
UAG	01/2024	£	22	,	28	0	(1)	(1)	(0.02)
						\$ 5	\$ (4)	\$ 1	0.02

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and Institutional EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 1	€ 1	\$ 0	\$ 0	\$ 0	0.00
CBK	01/2024	2	2	0	0	0	0.00
MBC	01/2024	87	79	1	0	1	0.02
MYI	01/2024	86	79	1	0	1	0.02
SCX	01/2024	2	2	0	0	0	0.00
UAG	01/2024	86	78	0	0	0	0.00
				\$ 2	\$ 0	\$ 2	0.04

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 7	£ 5	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	1	1	0	0	0	0.00
CBK	01/2024	3	2	0	0	0	0.00
MBC	01/2024	2	1	0	0	0	0.00
SCX	01/2024	88	70	0	0	0	0.00
SSB	01/2024	79	63	1	0	1	0.02
UAG	01/2024	88	70	1	0	1	0.02
				\$ 2	\$ 0	\$ 2	0.04

Total OTC Financial Derivative Instruments

c	Е.		П	D	ITI	IES	c	AI		CL		D	т
3	•	L.	u	п		IE3	- 3	w	ய	ЭГ	w	ıĸ	

DESCRIPTION U.S. GOVERNMENT AGENCIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Uniform Mortgage-Backed Security, TBA			
5.500% due 01/02/2054	\$ 100	\$ (100)	(1.92)
Total Securities Sold Short		\$ (100)	(1.92)
Total Investments		\$ 5,069	97.09
Other Current Assets & Liabilities		\$ 152	2.91
Net Assets		\$ 5,221	100.00

Schedule of Investments Low Duration Opportunities ESG Fund (Cont.)

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Restricted Securities (31 December 2022: 0.99%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	6.075%	25/01/2026	27/07/2022	\$ 49	\$ 50	0.96

Cash of \$69 (31 December 2022: \$31) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,199	\$ 0	\$ 5,199
Financial Derivative Instruments ⁽³⁾	(8)	(22)	0	(30)
Securities Sold Short	0	(100)	0	(100)
Totals	\$ (8)	\$ 5,077	\$ 0	\$ 5,069

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,070	\$ 0	\$ 5,070
Financial Derivative Instruments(3)	(4)	(41)	0	(45)
Totals	\$ (4)	\$ 5,029	\$ 0	\$ 5,025

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
BOA	\$ 1	\$ 0	\$ 1	\$ 4	\$ 0	\$ 4	
BRC	2	0	2	(8)	0	(8)	
CBK	1	0	1	(8)	0	(8)	
GLM	1	0	1	2	0	2	
MBC	(2)	0	(2)	N/A	N/A	N/A	
MYI	1	0	1	(11)	0	(11)	
SCX	0	0	0	(16)	0	(16)	
SSB	1	0	1	N/A	N/A	N/A	

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	52.20	32.23
Transferable securities dealt in on another regulated market*	47.38	70.65
Financial derivative instruments dealt in on a regulated market	(1.02)	(0.18)
Centrally cleared financial derivative instruments	0.35	0.02
OTC financial derivative instruments	0.10	(0.75)
Securities sold short	(1.92)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.38	1.53
Corporate Bonds & Notes	39.09	34.48
U.S. Government Agencies	37.13	5.49
U.S. Treasury Obligations	13.35	N/A
Asset-Backed Securities	2.08	2.12
Short-Term Instruments	7.55	59.26
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(1.02)	(0.18)
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	0.35	0.02
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	0.02	(0.87)
Hedged Forward Foreign Currency Contracts	0.08	0.12
Securities Sold Short	(1.92)	N/A
Other Current Assets & Liabilities	2.91	(1.97)
Net Assets	100.00	100.00

Schedule of Investments PIMCO MLP & Energy Infrastructure Fund

DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
TRANSFERABLE SECURITIES				Kinder Morgan, Inc.	235,000 \$	4,145	4.21	5.490% due			
UNITED STATES				Marathon Oil Corp.	74,500	1,800	1.83	20/02/2024 (c)(d)(f) 5.524% due	\$ 1,000	\$ 993	1.01
COMMON STOCKS				Occidental Petroleum Corp.	28,366	1,694	1.72	06/02/2024 (a)(c)(d)	26,600	26,463	26.87
ENERGY				ONEOK, Inc.	67,630	4,749	4.82	Total Short-Term Instruments		46,018	46.72
Antero Midstream Corp.	129,400 \$	1.621	1.65	Targa Resources Corp.	52,700	4,578	4.65				
Antero Resources Corp. (b)	37,700		0.87	Williams Cos., Inc.	132,500	4,615	4.68	Total Transferable Securities		\$ 88,045	89.39
Cheniere Energy, Inc.	17,033	2,908	2.95		_	42,027	42.67		SHARES		
Chesapeake Energy Corp.	35,200	2,708	2.75		PAR			INVESTMENT FUNDS			
Devon Energy Corp.	19,700	892	0.91	CHORT TERM INCTRIBUTE	(000S)			COLLECTIVE INVESTMENT S	CHEMES		
Diamondback Energy, Inc.	13,000	2,016	2.05	SHORT-TERM INSTRUMENT	5			PIMCO Select Funds plc -			
DTE Midstream LLC	54,900	3,009	3.05	U.S. TREASURY BILLS				PIMCO US Dollar Short-			
EnLink Midstream LLC	322,200	3,918	3.98	5.363% due 11/01/2024 (c)(d) 5.389% due 16/01/2024 (c)(d)	\$ 3,200 9,700	3,196 9,680	3.24 9.83	Term Floating NAV	070 224	0.550	0.00
EQT Corp.	57,700	2,231	2.26	5.394% due 23/01/2024 (c)(d)(f)	1,000	9,000	1.01	Fund (e)	970,224	9,668	9.82
Hess Midstream LP 'A'	9,110	288	0.29	5.479% due 18/01/2024 (c)(d)	4,700	4,689	4.76	Total Investment Funds		\$ 9,668	9.82

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
SSB	2.600%	29/12/2023	02/01/2024	\$ 631	U.S. Treasury Notes 0.250% due 31/07/2025	\$ (644)	\$ 631	\$ 631	0.64
Total Repurcha	ase Agreeme	ents				\$ (644)	\$ 631	\$ 631	0.64

⁽¹⁾ Includes accrued interest.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

		ON INDICES	# of Shares		Notional	Maturity	Premiums	Unrealised Appreciation/	Fair	% of
Counterparty	Pay/Receive	Security	or Units	Floating Rate	Amount	Date	Paid/(Received)	(Depreciation)	Value	Net Assets
FAR	Receive	Alerian MLP Index	376	1-Month USD-LIBOR plus a specified spread	\$ 709	14/08/2024	\$ 0	\$ (3)	\$ (3)	0.00
JPM	Receive	AMNAX Index	6,575	1-Month USD-LIBOR plus a specified spread	5 100	03/04/2024	0	(25)	(25)	(0.02)
	Receive	Alerian MLP Index	5,127	1-Month USD-LIBOR plus	.,		U	` '	, ,	, ,
				a specified spread	9,672	16/10/2024	0	(44)	(44)	(0.05)
							\$ 0	\$ (72)	\$ (72)	(0.07)

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
30A	Receive	Energy Transfer LP	224,369	1-Month USD-LIBOR plus		47/04/2004			* (* *)	(0.00)
	ь .	F D	225 770	a specified spread	\$ 3,096	17/01/2024	\$ 0	\$ (14)	\$ (14)	(0.02)
	Receive	Enterprise Products Partners LP	235,770	1-Month USD-LIBOR plus a specified spread	6,213	17/01/2024	0	(29)	(29)	(0.03)
	Receive	Western Gas Partners LP	94,461	1-Month USD-LIBOR plus	,			(- /	, ,	, ,
				a specified spread	2,764	17/01/2024	0	(13)	(13)	(0.01)
	Receive	Energy Transfer LP	257,320	1-Month USD-LIBOR plus				(4.5)	(4.5)	(0.00)
	Danation	MDLVID	107 100	a specified spread	3,551	16/10/2024	0	(16)	(16)	(0.02)
	Receive	MPLX LP	197,100	1-Month USD-LIBOR plus a specified spread	7,238	13/11/2024	0	(33)	(33)	(0.03)
	Receive	Plains All American	115,556	1-Month USD-LIBOR plus	7,230	13/11/2024	U	(55)	(55)	(0.03)
	receive	Pipeline LP	113,330	a specified spread	1.751	13/11/2024	0	(8)	(8)	(0.01)
CBK	Receive	Energy Transfer LP	205,784	1-Month USD-LIBOR plus	,			(-/	(-)	(, , ,
				a specified spread	2,840	16/10/2024	0	(13)	(13)	(0.01)
MYI	Receive	Plains All American Pipeline LP	426,400	1-Month USD-LIBOR plus a specified spread	6,460	17/01/2024	0	(31)	(31)	(0.03)
	Receive	Enterprise Products	25,000	1-Month USD-LIBOR plus	0,400	17/01/2024	U	(31)	(31)	(0.03)
	TACCOIVE	Partners LP	23,000	a specified spread	659	16/10/2024	0	(3)	(3)	0.00
	Receive	Western Gas Partners LP	147,621	1-Month USD-LIBOR plus	000		Ü	(5)	(5)	2.00
				a specified spread	4,319	16/10/2024	0	(19)	(19)	(0.02)
							\$ 0	\$ (179)	\$ (179)	(0.18)

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA MBC MYI	01/2024 01/2024 01/2024	\$ 113 CAD 678 \$ 67	£ 89 \$ 501 € 61	\$ 1 0	\$ 0 (13)	\$ 1 (13)	0.00 (0.01) 0.00
	01/2021	Ψ 07	u 01	\$ 1	\$ (13)	\$ (12)	(0.01)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income and Investor EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,556	\$ 1,700	\$ 0	\$ (18)	\$ (18)	(0.02)
	01/2024	\$ 2,165	€ 1,980	23	0	23	0.02
CBK	01/2024	€ 562	\$ 609	1	(12)	(11)	(0.01)
	01/2024	\$ 41	€ 38	1	0	1	0.00
MBC	01/2024	€ 78	\$ 85	0	(1)	(1)	0.00
	01/2024	\$ 15,852	€ 14,424	85	0	85	0.09
MYI	01/2024	14,742	13,413	77	0	77	0.08
UAG	01/2024	13,557	12,325	61	0	61	0.06
				\$ 248	\$ (31)	\$ 217	0.22

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		ency to elivered		ency to eceived	Unrealised Appreciation	Unrealised (Depreciation)	Appr	nrealised eciation/ eciation)	% of Net Assets
ВОА	01/2024	\$	94	£	74	\$ 1	\$ 0	\$	1	0.00
BPS	01/2024		105		83	1	0		1	0.00
BRC	01/2024		2		1	0	0		0	0.00
CBK	01/2024	£	26	\$	33	0	(1)		(1)	0.00
MBC	01/2024	\$	34	£	26	0	0		0	0.00
SCX	01/2024		608		481	5	0		5	0.01
SSB	01/2024		398		316	4	0		4	0.00
UAG	01/2024	£	4	\$	5	0	0		0	0.00
	01/2024	\$	608	£	480	4	0		4	0.00
						\$ 15	\$ (1)	\$	14	0.01
Total OTC Financial Derivative Instrum	ents							\$	(32)	(0.03)
Total Investments								\$ 9	98,312	99.82
Other Current Assets & Liabilities								\$	181	0.18
Net Assets								\$ 9	98,493	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) When-issued security.
- (b) Security did not produce income within the last twelve months.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Affiliated to the Fund.
- (f) Securities with an aggregate fair value of \$475 (31 December 2022: \$Nil) and cash of \$970 (31 December 2022: \$2,870) have been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 42,027	\$ 46,018	\$ 0	\$ 88,045
Investment Funds	9,668	0	0	9,668
Repurchase Agreements	0	631	0	631
Financial Derivative Instruments ⁽³⁾	0	(32)	0	(32)
Totals	\$ 51,695	\$ 46,617	\$ 0	\$ 98,312

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 64,970	\$ 41,989	\$ 0	\$ 106,959
Investment Funds	11,833	0	0	11,833
Repurchase Agreements	0	811	0	811
Financial Derivative Instruments ⁽³⁾	0	1,210	0	1,210
Totals	\$ 76,803	\$ 44,010	\$ 0	\$ 120,813

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ (111)	\$ 475	\$ 364	\$ (129)	\$ 1,610	\$ 1,481
BPS	6	0	6	N/A	N/A	N/A
CBK	(24)	0	(24)	488	(370)	118
FAR	(3)	0	(3)	(18)	550	532
JPM	(69)	410	341	18	0	18
MBC	71	0	71	305	(310)	(5)
MYI	24	560	584	17	710	727
SCX	5	0	5	N/A	N/A	N/A
SOG	N/A	N/A	N/A	466	(270)	196
SSB	4	0	4	N/A	N/A	N/A
UAG	65	0	65	N/A	N/A	N/A
TOR	N/A	N/A	N/A	63	0	63

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	74.81	54.07
Transferable securities dealt in on another regulated market*	14.58	34.95
Investment funds	9.82	9.85
Repurchase agreements	0.64	0.68
OTC financial derivative instruments	(0.03)	1.01

As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Canada	N/A	9.07
United States	42.67	45.00
Short-Term Instruments	46.72	34.95
Investment Funds	9.82	9.85
Repurchase Agreements	0.64	0.68
OTC Financial Derivative Instruments		
Total Return Swaps on Indices	(0.07)	(0.01)
Total Return Swaps on Securities	(0.18)	(0.10)
Forward Foreign Currency Contracts	(0.01)	0.08
Hedged Forward Foreign Currency Contracts	0.23	1.04
Other Current Assets & Liabilities	0.18	(0.56)
Net Assets	100.00	100.00

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

	PAR	FAIR % OF VALUE NET		PAR	FAIR % OF VALUE NET		PAR	FAIR VALUE	% OF NET
TRANSFERABLE SECURITIES	(000S)	(000S) ASSETS	DESCRIPTION 5.500% due 25/06/2035 -	(000S)	(000S) ASSETS	0.628% due 20/01/2035 -	(000S)	(000S)	ASSETS
CORPORATE BONDS & N	OTES		25/02/2040 (a) 5.620% due 01/06/2041	\$ 1,793 \$ 461	481 0.05	20/08/2049 (a) 0.728% due 20/03/2035 -	\$ 8,698 \$	700	0.08
BANKING & FINANCE SLM Student Loan Trust			5.750% due 25/07/2035 6.000% due 25/04/2032 -	516	530 0.06	20/09/2048 (a) 0.778% due	1,949	233	0.03
4.475% due 15/12/2033	€ 594 <u>\$</u>	609 0.06	25/03/2033 (a) 6.000% due 25/05/2035 6.500% due 25/12/2034 (a)	268 690 1,240	38 0.00 703 0.08 177 0.02	20/07/2044 (a) 0.927% due 16/01/2038 (a)	2,278 12	380	0.04
INDUSTRIALS Times Square Hotel Trust			Freddie Mac	1,240	177 0.02	0.977% due 16/02/2040 (a)	1,577	112	0.00
8.528% due 01/08/2026 Total Corporate Bonds & Notes	\$ 79 <u> </u>	79 0.01 688 0.07	0.000% due 15/10/2032 - 15/12/2043 0.000% due 01/02/2035 -	4,165	3,021 0.33	1.228% due 20/05/2041 (a)	1,202	83	0.01
U.S. GOVERNMENT AGE	NCIES –		15/08/2057 (b)(d) 0.000% due 15/01/2038 -	3,339	2,419 0.26	2.500% due 20/09/2027 (a)	2,541	82	0.01
Fannie Mae			15/08/2047 (a) 0.397% due 15/02/2041 (a)	19,181 253	1,284 0.14 19 0.00	3.000% due 20/12/2047 - 20/10/2051	7,061	6,455	0.70
0.000% due 25/03/2033 - 25/03/2047 0.000% due 25/05/2033 -	3,271	2,309 0.25	0.437% due 15/09/2043 (a) 0.460% due 25/08/2024 (a)	711 48,930	68 0.01 119 0.01	3.000% due 20/12/2049 - 20/01/2052 (a)	18,760	2,643	0.29
25/05/2048 (b)(d) 0.000% due 25/06/2043 -	3,866	2,970 0.32	0.497% due 15/07/2041 (a) 0.547% due 15/10/2041 -	2,435	200 0.02	3.250% due 20/01/2047 3.500% due 20/09/2029 -	435	389	0.04
25/02/2062 (a) 0.200% due 25/02/2043 (a)	240,084 2,257	6,095 0.66 15 0.00	15/05/2046 (a) 0.597% due 15/08/2041 -	27,727	3,236 0.35	20/09/2046 (a) 3.500% due 20/03/2042 -	1,266	184	0.02
0.206% due 25/08/2033	241	221 0.02	15/09/2044 (a) 0.598% due 25/11/2049 -	7,013	737 0.08	20/01/2052 4.000% due 15/04/2047 -	9,405	8,593	0.93
0.273% due 25/08/2033 0.498% due 25/04/2044 (a)	73 1,416	66 0.01 164 0.02	25/06/2050 (a)	25,427	3,140 0.34	15/08/2048 4.500% due 20/07/2040 -	2,305	2,250	0.24
0.548% due 25/05/2046 - 25/01/2050 (a)	18,884	2,508 0.27	0.647% due 15/02/2044 (a) 0.648% due 25/06/2050 (a)	116 16,076	7 0.00 2,079 0.22	20/02/2049 4.500% due 20/05/2043 -	2,474	2,434	0.26
0.598% due 25/10/2042 - 25/07/2059 (a)	11,314	1,538 0.17	0.697% due 15/08/2025 - 15/10/2048 (a)	11,772	1,316 0.14	20/09/2047 (a) 5.000% due 20/06/2040 -	2,603	508	0.05
0.648% due 25/06/2037 - 25/07/2050 (a)	17,897	2,222 0.24	0.698% due 25/05/2050 (a) 0.747% due 15/03/2048 (a)	2,799 3,071	387 0.04 397 0.04	20/11/2048 5.000% due	2,798	2,834	0.31
0.698% due 25/02/2046 - 25/09/2048 (a)	8,050	1,070 0.12	0.797% due 15/09/2042 (a) 0.847% due 15/10/2036 (a)	844 939	71 0.01 76 0.01	20/09/2040 (a) 5.638% due 20/09/2073	402 978	0 968	0.00 0.10
0.748% due 25/11/2047 - 25/06/2048 (a)	27,945	3,581 0.39	1.017% due 15/11/2037 (a) 1.037% due 15/01/2042 (a)	203 5,515	16 0.00 633 0.07	6.000% due 20/02/2047	14	15	0.00
0.798% due 25/04/2043 (a)	1,778	120 0.01	1.147% due 15/11/2041 (a)	118	6 0.00	6.087% due 20/02/2070 6.238% due 20/07/2073	480 90,075	479 89,651	0.05 9.69
0.848% due 25/05/2030 (a) 1.078% due 25/01/2041 (a)	1,264 505	65 0.01 69 0.01	1.197% due 15/07/2026 (a) 1.247% due 15/09/2026 -	320	5 0.00	6.288% due 20/09/2073	4,455	4,447	0.48
1.148% due 25/09/2040 -	303		15/12/2042 (a)	1,536	188 0.02	6.298% due 20/08/2073 6.343% due 20/03/2058	9,674 80	9,665 80	1.04 0.01
25/09/2042 (a) 1.198% due 25/05/2034 (a)	2,853 184	270 0.03 1 0.00	1.277% due 15/09/2039 (a) 1.397% due 15/03/2038 (a)	2,356 398	246 0.03 33 0.00	6.438% due 20/06/2073	611	616	0.07
1.348% due 25/12/2032 (a)	430	43 0.00	2.000% due 25/11/2050 - 15/06/2052 (a)	21,986	2,592 0.28	6.458% due 20/08/2073 Ginnie Mae, TBA	4,569	4,603	0.50
1.500% due 25/08/2037 (a) 1.648% due 25/11/2033 -	53,320	2,930 0.32	2.065% due 15/09/2032 2.447% due 15/12/2031 (a)	239 46	232 0.03	3.000% due 01/02/2054 4.000% due 01/02/2054	32,700 11,200	29,632 10,705	3.20 1.16
25/10/2034 (a) 1.748% due 25/10/2042 (a)	616 402	36 0.00 56 0.01	2.500% due 15/11/2027 -			4.500% due 01/02/2054	6,120	5,979	0.65
2.000% due 25/07/2037 -			15/10/2052 (a) 2.920% due 01/09/2036	91,608 1,315	12,351 1.33 1,095 0.12	5.000% due 01/01/2054 Uniform Mortgage-Back	5,000	4,966	0.54
25/04/2052 (a) 2.148% due 25/11/2033 (a)	14,229 40	1,406 0.15 3 0.00	3.000% due 15/03/2027 -	•	ŕ	2.500% due 01/01/2033 -	•		
2.500% due 25/12/2027 -	102 276	26,900 2.91	25/12/2051 (a) 3.000% due 15/12/2046 -	117,960	17,853 1.93	01/09/2051 2.500% due	8,575	7,438	0.80
25/10/2052 (a) 3.000% due 25/11/2027 -	193,376	20,900 2.91	15/04/2049 (a) 3.231% due 25/12/2036	908	130 0.01	01/09/2051 (h)	8,794	7,561	0.82
25/10/2052 (a) 3.000% due 01/02/2057 -	198,785	31,545 3.41	3.314% due 15/12/2027 (a)	6,841 389	5,614 0.61 17 0.00	3.000% due 01/01/2038 - 01/07/2052	37,929	34,002	3.67
01/04/2059	12,878	11,351 1.23	3.439% due 25/09/2024 3.500% due 15/03/2029 -	6,100	5,758 0.62	3.000% due 01/02/2040 -			
3.000% due 01/07/2060 (h) 3.500% due 25/02/2028 -	9,964	8,552 0.92	15/10/2052 (a)	67,081	11,822 1.28	01/03/2050 (h) 3.500% due 01/02/2030 -	20,231	18,571	2.01
25/04/2053 (a) 3.510% due 01/03/2029	25,643 1,096	4,054 0.44 1,056 0.11	3.500% due 01/01/2038 - 01/12/2046	873	824 0.09	01/06/2052 3.500% due	32,432	30,644	3.31
3.870% due 01/07/2027	1,600	1,543 0.17	4.000% due 15/10/2041 - 25/08/2050 (a)	23,850	5,173 0.56	01/11/2049 (h)	9,371	8,801	0.95
3.956% due 01/08/2049 4.000% due 25/04/2032 (a)	447 382	452 0.05 37 0.00	4.000% due 01/03/2046 -		·	4.000% due 01/02/2037 - 01/08/2049	16,407	15,904	1.72
4.000% due 25/10/2040 - 25/06/2050 (a)	24,856	4,141 0.45	01/04/2048 4.190% due 01/05/2030	9,743 2,500	9,429 1.02 2,441 0.26	4.000% due 01/05/2048 (h)	6,786	6,547	0.71
4.000% due 25/05/2050 4.037% due 25/05/2051 (a)	2,039 2,722	1,867 0.20 426 0.05	4.500% due 15/02/2037 - 25/10/2051 (a)	6,491	1,341 0.14	4.500% due 01/12/2038 - 01/07/2052	7,850	7,681	0.83
4.140% due 01/04/2028 4.374% due 01/02/2028	677 2,000	672 0.07 1,975 0.21	4.500% due 15/11/2040 - 01/02/2048	1,151	1,134 0.12	4.500% due 01/07/2053 (h)	9,267	8,988	0.97
4.385% due 01/04/2033	718	714 0.08	4.660% due 25/01/2031	2,200	2,197 0.24	5.000% due 01/06/2048 -			
4.440% due 01/06/2033 4.490% due 01/04/2033	1,573 300	1,570 0.17 301 0.03	5.000% due 15/05/2025 - 25/05/2048 (a)	1,690	277 0.03	01/09/2053 5.500% due 01/05/2053	1,271 1,476	1,273 1,494	0.14 0.16
4.500% due 25/06/2029 - 25/09/2046 (a)	3,980	551 0.06	5.000% due 01/03/2049 Ginnie Mae	2,485	2,515 0.27	Uniform Mortgage-Back 3.000% due 01/02/2054			5.55
4.500% due 01/11/2032 - 01/04/2059	6,126	6,029 0.65	0.000% due 20/08/2033 - 20/01/2044 (b)(d)	1,545	1,387 0.15	4.500% due 01/02/2039 - 01/02/2054	191,450	186,425	
4.580% due 01/08/2033	1,000	1,009 0.11	0.000% due 20/05/2040 -			5.000% due 01/01/2039 -			
4.700% due 01/04/2033 4.990% due 01/03/2031	1,410 499	1,423 0.15 513 0.06	20/08/2047 (a) 0.000% due 20/11/2045	53,491 534	1,975 0.21 427 0.05	01/02/2054 5.500% due 01/02/2054	224,100 162,800	221,863 163,538	23.98 17.67
5.000% due 25/04/2034 - 25/12/2035 (a)	675	114 0.01	0.078% due 20/09/2043 (a) 0.248% due 20/09/2045 (a)	960 1,880	22 0.00 164 0.02	6.500% due 01/02/2054	221,000	226,466	24.48
5.000% due 25/09/2035 (a)	189	30 0.00	0.577% due 16/04/2040 -			7.000% due 01/01/2054	58,600	60,410 1,492,796	
5.478% due 25/07/2046 5.481% due 01/12/2048	119 411	118 0.01 419 0.05	16/08/2042 (a)	2,589	252 0.03		_		

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. TREASURY OBLIGATION				6.500% due 25/11/2037 \$ 2,231 6.500% due 25/12/2037 \$ 5,240		0.09 0.24	Stratton BTL Mortgage Funding 6.871% due 20/01/2054	PLC £ 3,000 \$	3,607	0.39
U.S. Treasury Inflation Protecte 0.125% due 15/07/2024 0.125% due 15/10/2024 (i)	d Securities \$ 130 \$ 3,118	128	0.01 0.33	Credit Suisse Mortgage Capital Mortgage 5.500% due 25/10/2021		Trust 0.00	Stratton Mortgage Funding PLC 6.919% due 25/09/2051		6,374	0.69
0.250% due 15/01/2025	2,858	2,774	0.30	DBGS Mortgage Trust	1 000	0.20	7.221% due 20/07/2060	2,200	2,802	0.30
0.500% due 15/04/2024 2.375% due 15/01/2025	1,135 326	,	0.12 0.04	6.959% due 15/06/2033 2,422 Downey Savings & Loan Association Mor		0.20	7.721% due 20/07/2060 8.220% due 12/03/2052	2,500 1,400	3,185 1,788	0.34 0.19
2.37370 duc 13/01/2023	320 _	7,396		Loan Trust 5.660% due 19/10/2036 4,470		0.40	8.221% due 20/07/2060 Structured Adjustable Rate Mor	3,600	4,586	0.50
NON-AGENCY MORTGAGE-I	BACKED SE	CURITI	ES	Eurosail PLC	, , , ,			\$ 1,534 954	703 760	0.08
1166 Avenue of the Americas C	Commercial			4.198% due 13/03/2045 € 515 4.419% due 10/09/2044 800	857	0.06	5.770% due 25/02/2037	451	432	0.05
Mortgage Trust 5.690% due 13/10/2037	2,000	1,570	0.17	5.889% due 13/06/2045 £ 1,673 6.339% due 13/06/2045 309		0.20 0.04	5.910% due 25/06/2037 5.975% due 25/12/2034	283 1,622	229 1,476	0.02
225 Liberty Street Trust 4.649% due 10/02/2036	5,000	3,898	0.42	First Horizon Alternative Mortgage Secur 6.475% due 25/07/2035 \$ 162	ities Trus		6.478% due 25/02/2034 Structured Asset Mortgage Inve	7 estments 1	7 Trust	0.00
American Home Mortgage Asse	ets Trust	•		Grifonas Finance PLC			5.910% due 25/09/2047 6.010% due 25/08/2035	3,046 474	2,624 417	0.28 0.05
5.595% due 25/03/2047 American Home Mortgage Inve	1,977	1,744 •	0.19	4.212% due 28/08/2039 € 813 GS Mortgage Securities Corp. Trust	877	0.09	6.595% due 19/12/2033	346		0.03
5.883% due 25/09/2035	560	304	0.03	4.579% due 10/10/2032 \$ 5,821	5,412	0.58	Structured Asset Securities Corp 5.720% due 25/07/2035). 1.268	1,156	0.12
6.050% due 25/11/2045 6.500% due 25/03/2047	1,752 1,153	1,521 819	0.16 0.09	6.859% due 15/07/2031 600 7.109% due 15/07/2031 2,000		0.05 0.14	Structured Asset Securities Corp	,		
Angel Oak Mortgage Trust 2.336% due 25/04/2066	3,638	2,555	n 20	GS Mortgage Securities Trust	,		5.720% due 25/05/2036 Tower Bridge Funding PLC	1,918	1,556	0.17
Ashford Hospitality Trust	3,036	2,333	0.20	3.805% due 10/10/2035 3,700 GSMPS Mortgage Loan Trust	3,000	0.33	0.000% due 20/01/2066 (c)	£ 4,100	5,236	0.57
8.284% due 15/06/2035 Atlas Funding PLC	6,900	6,666	0.72	5.870% due 25/04/2036 327 7.060% due 20/10/2032 1,094		0.03	Trinity Square PLC 6.920% due 15/07/2059	3,200	4,067	0.44
6.920% due 25/07/2058	£ 1,150	1,466		GSMSC Resecuritization Trust			7.220% due 15/07/2059 7.970% due 15/07/2059	2,400 1,600	3,039 2,025	0.33
7.470% due 25/07/2058 Avon Finance PLC	950	1,212	0.13	2.167% due 26/04/2037 7,355 Hops Hill PLC	1,939	0.21	Tudor Rose Mortgages		·	
0.000% due 28/12/2049	2,000	2,544	0.27	7.048% due 27/05/2054 £ 3,000 7.548% due 27/05/2054 £ 1,100	3,822	0.41 0.15	6.370% due 20/06/2048 6.720% due 20/06/2048	5,105 9,746	6,325 11,982	0.68 1.29
Banc of America Funding Trust 6.263% due 25/10/2036	\$ 1,587	1,360	0.15	HSI Asset Securitization Corp. Trust	,		Twin Bridges PLC 6.920% due 01/12/2055	3,007	3,609	0.39
Barley Hill PLC 6.898% due 27/08/2058	£ 2,953	3,670	0.40	6.430% due 25/07/2035 \$ 988 IndyMac Mortgage Loan Trust	948	0.10	Uropa Securities PLC		·	
BCAP LLC Trust		,		3.860% due 25/12/2035 3,002 4.265% due 25/12/2035 318		0.19 0.03	5.590% due 10/10/2040 5.690% due 10/10/2040	64 32	79 37	0.01
5.750% due 25/04/2037 Bear Stearns ALT-A Trust	\$ 1,440	1,311	0.14	5.870% due 25/10/2036 3,099		0.30	Verus Securitization Trust 2.338% due 25/10/2063	\$ 1,250	1,078	0.12
6.595% due 25/01/2035 Cascade Funding Mortgage Tru	1,321	1,224	0.13	JPMorgan Alternative Loan Trust 5.790% due 25/11/2036 4,031	3,383	0.37	3.195% due 25/10/2063 4.199% due 25/10/2063	1,000 1,000	805 773	0.09
4.000% due 25/10/2068	719	720	0.08	JPMorgan Chase Commercial Mortgage S 5.350% due 05/07/2033 1,950		Trust 0.15	WaMu Mortgage Pass-Through	Certificate	es Trust	
Chase Mortgage Finance Trust 4.114% due 25/03/2037	47	44	0.00	6.039% due 12/02/2051 52 JPMorgan Resecuritization Trust		0.05	3.814% due 25/06/2037 4.272% due 25/12/2036	2,974 2,153	2,547 1,878	0.28
ChaseFlex Trust 6.150% due 25/05/2037	1,420	1,353	0.15	4.500% due 26/04/2037 931		0.05	5.782% due 25/04/2047 5.972% due 25/09/2046	58 901	47 716	0.01
Citigroup Mortgage Loan Trust	•			5.559% due 26/09/2037 1,247 Lehman Mortgage Trust	919	0.10	6.262% due 25/01/2047 6.512% due 25/11/2046	656 295		0.06
6.000% due 25/12/2035 Citigroup Mortgage Loan Trust,	1,111 , Inc.	1,066	0.12	6.000% due 25/12/2036 1,411 Lehman XS Trust	1,151	0.12	Washington Mutual Mortgage P Certificates Trust	ass-Throu	ıgh	
5.891% due 25/08/2035 CitiMortgage Alternative Loan	13 Trust	12	0.00	5.950% due 25/06/2047 5,266	4,669	0.50	6.002% due 25/06/2046	1,941	1,515	0.16
6.000% due 25/11/2036	818		0.08	MASTR Asset Securitization Trust 6.000% due 25/10/2036 651	532	0.06	Worldwide Plaza Trust 3.596% due 10/11/2036	3,950 _	844	0.09
6.000% due 25/01/2037 Countrywide Alternative Loan 1	1,412 Frust	1,149	0.12	MASTR Reperforming Loan Trust 7.000% due 25/07/2035 1,190	825	0.09		_	200,846	21.71
5.500% due 25/06/2035 5.500% due 25/07/2035	134 1,990	101 1,402	0.01	Merrill Lynch Mortgage Investors Trust			ASSET-BACKED SECURITIES			
5.500% due 25/10/2035	1,105	809	0.09	6.250% due 25/08/2036 4,079 Morgan Stanley Mortgage Loan Trust	1,697	0.18				
5.500% due 25/11/2035 5.500% due 25/12/2035	1,643 232		0.10 0.02	5.500% due 25/11/2035 965	624	0.07	Accredited Mortgage Loan Trus 6.490% due 25/07/2035	2,150	1,979	0.21
5.790% due 25/02/2047	269	250	0.03	6.000% due 25/10/2037 6,307	3,287	0.36	ACE Securities Corp. Home Equi	,		0.07
5.790% due 25/09/2047 5.892% due 20/03/2046	7 470		0.00	Mortgage Equity Conversion Asset Trust 5.290% due 25/02/2042 449	439	0.05	6.445% due 25/11/2033 Aegis Asset-Backed Securities T	644 rust	628	0.07
5.892% due 20/05/2046	1,749	1,475		Nomura Asset Acceptance Corp. Alternat			6.470% due 25/03/2035	50	46	0.00
5.952% due 25/06/2046 6.000% due 25/05/2036	1,983 3,384	1,612 1,938		4.389% due 25/10/2035 906 6.017% due 25/06/2037 1,216		0.05 0.11	Aegis Asset-Backed Securities T Through Certificates	rust Mort	gage Pass	;-
6.000% due 25/02/2037	1,381	577	0.06	Nomura Resecuritization Trust	.,		7.300% due 25/12/2034	991	867	0.09
6.012% due 25/12/2035 6.110% due 25/11/2035	1,200 3,651	1,056 2,915		6.417% due 26/11/2036 1,941	1,653	0.18	Ameriquest Mortgage Securities 6.040% due 25/04/2036		E E&2	0.60
6.170% due 25/09/2035 6.250% due 25/05/2036	1,697 265	1,516 146	0.16 0.02	Residential Accredit Loans, Inc. Trust 5.770% due 25/08/2036 797		0.06	Argent Securities, Inc. Asset-Bac	6,350 cked Pass		0.60
6.250% due 25/09/2037	509		0.04	5.929% due 25/12/2035 1,146 6.000% due 25/01/2037 163	126	0.06 0.01	Through Certificates 5.950% due 25/05/2035	2,590	2,184	0.24
Countrywide Asset-Backed Cert 5.970% due 25/03/2036	titicates 372	366	0.04	6.250% due 25/01/2037 917 Residential Asset Securitization Trust	744	0.08	Asset-Backed Securities Corp. H	ome Equi	ty Loan Tr	ust
Countrywide Home Loan Mortg 3.695% due 25/04/2035	j <mark>age Pass-Th</mark> 201		rust 0.01	6.000% due 25/12/2036 2,991	908	0.10	3.646% due 25/03/2036 6.700% due 25/02/2035	1,593 946	1,367 864	0.15
4.042% due 20/04/2036	39 3,131		0.00	RMAC Securities PLC 5.509% due 12/06/2044 £ 349	429	0.05	Attentus CDO Ltd. 6.118% due 11/10/2042	9,984	8,711	0.94
4.441% due 20/11/2035 4.524% due 20/04/2036	541	473	0.05	Sestante Finance SRL 4.222% due 23/07/2046 € 792	804	0.09	Avoca Static CLO DAC		·	
5.750% due 25/07/2037	693	339	0.04		304	0.03	5.690% due 15/10/2030	€ 500	332	0.06

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PA DESCRIPTION (000	R VA	AIR .UE OS)	% OF NET ASSETS
	\$ 1,678 \$	1,497		Home Equity Asset Trust 5.790% due 25/08/2036	\$ 450 \$		0.05	5.746% due 25/05/2036 \$ 1,36 Residential Asset Mortgage Prod	icts Trust	65	0.07
5.653% due 25/04/2036 5.950% due 25/07/2036 6.520% due 25/08/2037	1,458 238 7,854	1,450 237 6,835	0.03	5.950% due 25/08/2037 6.145% due 25/02/2036 6.760% due 25/08/2033	695 1,414 271	1,366	0.07 0.15 0.03	6.010% due 25/02/2036 19 Residential Asset Securities Corp 5.712% due 25/06/2034 65	Trust	87 42	0.02
6.670% due 25/01/2045 7.345% due 25/07/2034 Cardiff Auto Receivables Securiti:	25 135	114	0.00	Home Equity Mortgage Loan Ass 5.710% due 25/04/2037	6,415	Trust 4,149	0.45	5.905% due 25/06/2036 1,29 6.505% due 25/08/2035 2,13	2 1,2	52	0.14
	£ 3,200	4,086 11,132		JPMorgan Mortgage Acquisition 4.433% due 25/11/2036 5.590% due 25/12/2036	Trust 186 5,797	168 3,096	0.02 0.33	Sapphire Aviation Finance Ltd. 4.250% due 15/03/2040 3,16 Securitized Asset-Backed Receiva			0.30
	Trust \$ 1,875	1,712	0.19	Jubilee CLO DAC 4.615% due 15/04/2031	€ 400	432	0.05	5.590% due 25/09/2036 2,13 Signal Peak CLO Ltd.	1 1,4	29	0.15
Centerline Logistics Corp. 9.250% due 15/12/2027 9.750% due 15/12/2027	564 703		0.06	Laurelin DAC 1.800% due 20/10/2031	3,500	3,539	0.38	6.750% due 25/04/2031 85 SoFi Professional Loan Program L	LC	52 34	0.09
Citigroup Mortgage Loan Trust 5.790% due 25/12/2036	3,214	1,796	0.19	Lehman XS Trust 5.890% due 25/06/2046	\$ 3,026	2,736	0.30	2.650% due 25/09/2040 3 Soundview Home Loan Trust			0.00
Conseco Finance Corp. 6.920% due 01/12/2030	1,606	1,608		Long Beach Mortgage Loan Trus 6.070% due 25/02/2036 6.490% due 25/08/2033	t 140 70		0.01 0.01	5.640% due 25/07/2037 5,50 6.370% due 25/10/2037 6,56 6.460% due 25/06/2035 60	5,1 5 5	53 65	0.51 0.56 0.06
Countrywide Asset-Backed Certif 5.910% due 25/07/2034	2,421	2,364	0.26	Man GLG Euro CLO DAC 1.680% due 15/12/2031	€ 4,700	4,696		6.770% due 25/10/2037 5,20 Structured Asset Investment Loan	Trust		0.41
Countrywide Asset-Backed Certif 5.633% due 25/06/2035 5.690% due 25/09/2037	92 1,886	78 1,922		1.700% due 15/10/2030 MAPS Ltd. 4.212% due 15/05/2043	5,000 \$ 1,520	5,133 1,365		6.070% due 25/04/2036 10,90 Structured Asset Securities Corp. 5.730% due 25/05/2036 28	Mortgage Lo		0.62 rust 0.03
5.859% due 25/10/2046 5.910% due 25/09/2047	5 878	846	0.00	MASTR Asset-Backed Securities 6.050% due 25/12/2035	Trust 63	62	0.01	6.595% due 25/04/2035 5 Taberna Preferred Funding Ltd.	5	55	0.01
6.170% due 25/03/2036 6.445% due 25/01/2036 Countrywide Asset-Backed Certif	1,742 441		0.16	Merrill Lynch Mortgage Investor 6.550% due 25/10/2035	s Trust 539	535	0.06	5.994% due 05/05/2038 2,31 6.146% due 05/07/2035 22		97 03	0.24 0.02
6.445% due 25/10/2034 Credit-Based Asset Servicing & Se	70	69	0.01	Morgan Stanley ABS Capital, Inc 3.938% due 25/01/2035	. Trust 740	657	0.07	Terwin Mortgage Trust 6.415% due 25/06/2036 20) 1	95	0.02
3.114% due 25/05/2036 3.580% due 25/03/2034	2,053 252	1,313	0.14 0.03	5.610% due 25/10/2036 5.720% due 25/07/2036 5.770% due 25/07/2036	996 9,434 3,401	430 8,283 1,271		Thunderbolt Aircraft Lease Ltd. 4.147% due 15/09/2038 6,62	4 5,7	47	0.62
Credit-Based Asset Servicing & Se Loan Trust	ecuritizatio	n Mort	gage	5.970% due 25/07/2036	3,401	1,282		TIAA CLO Ltd. 6.805% due 16/01/2031 1,95	2 1,9	53	0.21
3.541% due 25/02/2037 Cumulus Static CLO DAC	2,870	1,776	0.19	Morgan Stanley Capital, Inc. Tru 6.050% due 25/01/2036	1,729	1,658	0.18	Tralee CLO Ltd. 7.577% due 20/07/2029 4,10	0 4,1	09	0.44
	€ 3,100	3,422	0.37	Morgan Stanley Home Equity Lo 5.570% due 25/04/2037	136		0.01	TruPS Financials Note Securitizati 7.202% due 20/09/2039 2,20	7 2,1		0.23
	\$ 4,300	4,308	0.47	Morgan Stanley IXIS Real Estate 5.770% due 25/07/2036	Capital Tru 3,532	1,423	0.15	Wells Fargo Home Equity Asset-B 5.890% due 25/03/2037 1,03			rust 0.11
6.130% due 25/01/2036 Fremont Home Loan Trust	311	308	0.03	Nassau Ltd. 6.905% due 15/01/2030	8,872	8,884	0.96		200,4	83	21.67
5.750% due 25/02/2037 5.950% due 25/08/2036	5,655 4,010	4,330 1,290	0.14	National Collegiate Student Loa 5.780% due 25/05/2032	1,788	1,726	0.19	Total Transferable Securities SHARI	\$ 1,902,2 s	09 20	05.59
6.400% due 25/07/2035 Goodgreen Trust	4,000	3,073		Option One Mortgage Loan Trus 5.610% due 25/03/2037	4,624	4,085	0.44	INVESTMENT FUNDS COLLECTIVE INVESTMENT SCHE	MEC		
3.930% due 15/10/2053 GSAA Home Equity Trust	1,830	1,619		Park Place Securities, Inc. Asset- Pass-Through Certificates 7.045% due 25/02/2035	298	286	0.03	PIMCO Select Funds plc -	IVIES		
5.930% due 25/04/2047 6.190% due 25/10/2035	3,673 1,950	1,754 1,780		Popular ABS Mortgage Pass-Thre 5.965% due 25/07/2036		2,129		PIMCO US Dollar Short-Term Floating NAV Fund (f) 42	5	4	0.00
GSAMP Trust 5.740% due 25/03/2047	694	617	0.07	6.010% due 25/05/2036 Renaissance Home Equity Loan 1	344		0.03	Total Investment Funds	\$ 	4	0.00
Harvest CLO DAC 1.040% due 15/07/2031	€ 800	837	0.09	5.608% due 25/05/2036	5,981	2,854	0.31		-		

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	rincipal Imount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BPS	5.470%	02/01/2024	03/01/2024	\$ 31,800	U.S. Treasury Notes	¢ /22 40 4\	f 31.000	£ 24.00E	2.44
	5.510	02/01/2024	03/01/2024	100	1.250% due 15/08/2031 U.S. Treasury Notes	\$ (32,494)	\$ 31,800	\$ 31,805	3.44
	3.310	02/01/2024	03/01/2024	100	2.125% due 15/05/2025	(102)	100	100	0.01
FICC	2.600	29/12/2023	02/01/2024	1,668	U.S. Treasury Notes	(/			
					4.875% due 30/11/2025	(1,702)	1,668	1,668	0.18
	5.330	29/12/2023	02/01/2024	35,400	U.S. Treasury Notes 1.500% due 30/11/2028	(36,108)	35,400	35,400	3.82
Total Repurcha	ase Agreeme	ents				\$ (70,406)	\$ 68,968	\$ 68,973	7.45

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	62	\$ (41)	0.00
3-Month SOFR December Futures	Short	03/2025	18	(28)	0.00
3-Month SOFR June Futures	Short	09/2024	62	(11)	0.00
3-Month SOFR March Futures	Long	06/2024	98	14	0.00
3-Month SOFR September Futures	Short	12/2024	62	(127)	(0.01)
3-Month SOFR September Futures	Long	12/2025	9	16	0.00
30-Day Federal Fund February Futures	Short	02/2024	45	135	0.01
U.S. Treasury 2-Year Note March Futures	Short	03/2024	815	(1,615)	(0.17)
U.S. Treasury 5-Year Note March Futures	Short	03/2024	233	(612)	(0.07)
U.S. Treasury 10-Year Note March Futures	Long	03/2024	69	13	0.00
U.S. Treasury 10-Year Note March Futures	Short	03/2024	174	(615)	(0.07)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	27	(349)	(0.04)
				\$ (3,220)	(0.35)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (3,220)	(0.35)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

INTEREST	RATE SWAPS					
Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive(1)	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 400	\$ (67)	(0.01)
Pay ⁽¹⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	2,300	1	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.827	03/07/2028	\$ 85,485	(6,725)	(0.73)
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	3,100	(129)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.043	07/08/2028	14,800	(277)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	17,500	998	0.11
Receive(1)	1-Day USD-SOFR Compounded-OIS	3.500	20/06/2054	8,700	40	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.510	08/03/2033	100	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.740	10/07/2030	1,500	15	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	52,800	1,230	0.13
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	16,300	(10)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.012	08/11/2030	14,100	527	0.06
Pay	1-Day USD-SOFR Compounded-OIS	4.180	08/11/2030	16,000	758	0.08
Pay	1-Day USD-SOFR Compounded-OIS	4.192	08/11/2030	4,500	217	0.02
Receive	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	2,400	(26)	0.00
Receive ⁽¹⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2029	19,900	(102)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.320	10/10/2030	800	41	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.500	21/06/2024	200,400	955	0.10
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	€ 2,400	988	0.11
Receive ⁽¹⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	13,300	(836)	(0.09)
Pay ⁽¹⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	21,500	(13)	0.00
					\$ (2,415)	(0.26)
Total Centra	ally Cleared Financial Derivative Instruments				\$ (2,415)	(0.26)

⁽¹⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PUR	CHA	SED	OPT	IONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
BOA	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000%	28/05/2024	36,000	\$ 43	\$ 13	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.310	08/01/2024	6,700	49	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.010	23/01/2024	1,200	1	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.500	24/01/2024	1,000	3	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	13/01/2025	28,000	189	72	0.01
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	22/04/2025	8,000	73	217	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500	05/02/2024	76,000	509	737	0.08
BRC	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	21/02/2024	30,500	31	1	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	21/02/2024	77,700	61	1	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.250	17/03/2025	8,000	44	73	0.01
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	27/12/2024	28,400	119	68	0.01
CBK	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.400	19/05/2027	13,900	79	102	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.509	06/02/2024	7,200	35	87	0.01

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500%	09/02/2024	24,700	\$ 179	\$ 259	0.03
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500	20/02/2024	61,000	530	703	0.08
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.100	01/02/2024	30,000	68	157	0.02
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	16/12/2024	39,000	46	11	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	21/02/2025	4,800	44	57	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.500	19/08/2024	5,100	104	148	0.02
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.500	25/03/2025	16,300	329	620	0.07
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.045	08/01/2024	18,300	63	0	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.200	19/08/2024	5,100	104	29	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.016	23/01/2024	2,000	3	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.953	21/02/2024	2,300	7	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	1.995	16/01/2024	10,400	101	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.040	11/01/2024	11,100	106	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.875	03/01/2024	1,400	37	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500	07/02/2024	77,500	554	784	0.08
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500	28/02/2024	35,500	288	444	0.05
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.500	04/03/2024	35,500	259	459	0.05
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.625	03/01/2024	1,400	38	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.250	29/11/2024	31,200	745	323	0.04
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	03/01/2025	22,000	130	54	0.01
E 4 D	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	28/01/2025	1,400	8	4	0.00
FAR	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	26/04/2024	87,800	47	5	0.00
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.400	19/05/2027	20,000	107	147	0.02
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250	19/08/2024	32,800	66	9	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.300	13/03/2025	17,000	31	8	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	18/03/2024	140,000	147	3	0.00
	Call - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Pay .	2.790	03/05/2024	14,800	322	70	0.01
	Put - OTC 5-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.790	03/05/2024	14,800	322	455	0.05
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.365	19/08/2024	5,500	102	135	0.01
IDM	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.265	19/08/2024	5,500	102	28	0.00
JPM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.250 2.500	03/03/2025	44,000 2,700	70 27	22 33	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.705	28/02/2025			33 19	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.705	08/01/2024	1,200	5 151	359	0.00 0.04
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay		16/04/2025	13,300			
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500 5.500	16/12/2024 13/01/2025	14,600 21,500	61 116	33 55	0.00 0.01
MYC	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive Receive	5.000	28/05/2024	43,100	49	55 15	0.01
IVITC	Put - OTC 1-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive	5.000	14/06/2024	33,500	52	13	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.000	16/12/2024	16,800	28	10	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	14/05/2024	35,400	18	3	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	21/01/2025	49,500	54	15	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.750	21/01/2025	16,500	152	282	0.00
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.285	04/03/2024	8,500	160	78	0.03
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.548	06/02/2024	4,600	37	62	0.01
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.560	06/02/2024	7.700	37	107	0.01
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.905	06/02/2024	8,700	31	107	0.00
	Put - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.985	04/03/2024	8,500	160	20	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.433	27/02/2024	2.300	17	1	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.500	22/08/2025	17,000	211	287	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	16/04/2025	5,800	59	156	0.03
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.000	22/04/2025	6,600	66	179	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	03/01/2025	9,600	45	24	0.02
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.500	30/01/2025	14,000	66	39	0.00
	. at 3.2 to real merest hate swap	5onar obb Elbon		3.300	55/01/2025	1 1,000			
							\$ 7,897	\$ 8,109	0.88

OPTIONS ON SECURITIES

Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/01/2054	\$ 66.000	09/01/2024	37,000	\$ 1	\$ 0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	75.000	09/01/2024	140,000	5	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/03/2054	75.000	06/03/2024	75,000	3	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.500% due 01/03/2054	76.000	06/03/2024	20,000	1	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	74.000	06/02/2024	100,000	4	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/03/2054	79.000	06/03/2024	38,400	1	0	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	70.000	06/02/2024	100,000	4	0	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 7.000% due 01/02/2054	80.000	06/02/2024	41,600	2	0	0.00
					\$ 21	\$ 0	0.00

WRITTEN O	WRITTEN OPTIONS												
INTEREST RA	TE SWAPTIONS												
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets				
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.000%	13/01/2025	14,000	\$ (105)	\$ (71)	(0.01)				
DUB	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.600	01/02/2024	30,000	(33)	(40)	0.00				
	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.000	25/03/2025	16,300	(185)	(371)	(0.04)				
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	5.750	18/03/2024	140,000	(68)	(1)	0.00				
							\$ (391)	\$ (483)	(0.05)				

Schedule of Investments Mortgage Opportunities Fund (Cont.)

	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
OA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	2,000	\$ (8)	\$ (23)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.813	09/01/2024	3,000	(16)	(9)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	2,000	(8)	(16)	0.00
PM	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	96.828	09/01/2024	3,500	(19)	(75)	(0.01)
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	99.227	06/02/2024	1,000	(5)	(1)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.227	06/02/2024	1,000	(4)	(7)	0.00
1SC	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.406	09/01/2024	1,000	(5)	(7)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.391	06/02/2024	10,000	(30)	(14)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	100.258	06/02/2024	7,000	(38)	(49)	(0.01)
AL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	2,000	(11)	(9)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	2,000	(10)	(11)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	97.078	09/01/2024	9,000	(65)	(171)	(0.02)
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	97.945	09/01/2024	5,000	(16)	(4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	2,000	(9)	(13)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.813	09/01/2024	2,000	(9)	(6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.195	09/01/2024	14,300	(53)	(36)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.656	09/01/2024	9,000	(21)	(10)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	1,000	(3)	(1)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	96.813	06/02/2024	2,000	(5)	(4)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	98.313	06/02/2024	9,000	(35)	(107)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	98.391	06/02/2024	9,000	(37)	(103)	(0.01)
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	100.813	06/02/2024	2,000	(3)	(4)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	101.375	06/02/2024	8,000	(16)	(11)	0.00
					\$ (426)	\$ (691)	(0.07)

⁽¹⁾ Notional Amount represents the number of contracts.

	CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 599	\$ 758	\$ 0	\$ (6)	\$ (6)	0.00
BPS	01/2024	€ 21,042	22,955	0	(294)	(294)	(0.03)
	01/2024	\$ 417	€ 386	10	0	10	0.00
BRC	01/2024	£ 67,456	\$ 85,371	0	(625)	(625)	(0.07)
CBK	01/2024	\$ 504	£ 398	3	0	3	0.00
MYI	01/2024	€ 102	\$ 113	1	0	1	0.00
	01/2024	\$ 48	£ 37	0	0	0	0.00
				\$ 14	\$ (925)	\$ (911)	(0.10)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CAD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

						Net Unrealised	
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 9,850	CAD 13,395	\$ 309	\$ 0	\$ 309	0.04
CBK	01/2024	456	619	14	0	14	0.00
GLM	01/2024	10,175	13,822	309	0	309	0.03
MYI	01/2024	56	74	0	0	0	0.00
UAG	01/2024	9,970	13,524	287	0	287	0.03
				\$ 919	\$ 0	\$ 919	0.10

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 207	\$ 243	\$ 0	\$ (3)	\$ (3)	0.00
	01/2024	\$ 24	CHF 20	0	0	0	0.00
BRC	01/2024	10	9	0	0	0	0.00
CBK	01/2024	497	430	14	0	14	0.00
GLM	01/2024	925	810	39	0	39	0.01
MYI	01/2024	911	795	34	0	34	0.00
UAG	01/2024	900	785	34	0	34	0.00
				\$ 121	\$ (3)	\$ 118	0.01

\$ 8,718

0.94

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 1,446	\$ 1,583	\$ 0	\$ (14)	\$ (14)	0.00
	01/2024	\$ 8,356	€ 7,667	118	(2)	116	0.01
BRC	01/2024	95,743	87,056	446	0	446	0.05
CBK	01/2024	€ 1,678	\$ 1,828	2	(28)	(26)	0.00
	01/2024	\$ 4,522	€ 4,120	30	0	30	0.00
MBC	01/2024	€ 235	\$ 256	0	(4)	(4)	0.00
	01/2024	\$ 1,852	€ 1,693	18	, O	18	0.00
MYI	01/2024	95,685	87,056	504	0	504	0.05
UAG	01/2024	95,759	87,056	430	0	430	0.04
				\$ 1,548	\$ (48)	\$ 1,500	0.15

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$	653	£	515	\$ 4	\$ 0	\$ 4	0.00
BPS	01/2024		1,117		881	6	0	6	0.00
BRC	01/2024		22		17	0	0	0	0.00
CBK	01/2024	£	20	\$	25	0	0	0	0.00
	01/2024	\$	379	£	298	1	0	1	0.00
GLM	01/2024	£	3	\$	4	0	0	0	0.00
MBC	01/2024		125		157	0	(1)	(1)	(0.01)
	01/2024	\$	229	£	181	1	0	1	0.00
MYI	01/2024	£	10	\$	13	0	0	0	0.00
SCX	01/2024	\$	6,412	£	5,070	50	0	50	0.01
SSB	01/2024		4,759		3,772	49	0	49	0.01
UAG	01/2024	£	. 3	\$	4	0	0	0	0.00
	01/2024	\$	6,412	£	5,067	47	0	47	0.01
						\$ 158	\$ (1)	\$ 157	0.02

Total OTC Financial Derivative Instruments

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Fannie Mae, TBA 4.000% due 01/01/2039 Ginnie Mae, TBA 2.000% due 01/01/2054 2.500% due 01/01/2054	\$ 7,800 4,300 26,200	\$ (7,654) (3,642) (22,923)	(0.83) (0.39) (2.48)
3.500% due 01/01/2054	2,250	(2,096)	(0.23)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2039 2.000% due 01/01/2054 2.000% due 01/02/2054 2.500% due 01/02/2054 3.000% due 01/01/2039 3.000% due 01/02/2054 (g) 3.000% due 01/03/2054 3.500% due 01/03/2054 4.000% due 01/03/2054 4.000% due 01/02/2054 6.000% due 01/02/2054	22,800 33,750 102,600 9,000 96,500 500 34,250 38,000 37,600 1,200 56,000 20,600	(20,445) (27,591) (83,972) (7,658) (82,213) (471) (30,334) (33,697) (34,533) (1,135) (53,018) (20,918)	(2.21) (2.98) (9.08) (0.83) (8.88) (0.05) (3.28) (3.64) (3.73) (0.12) (5.73) (2.26)
Total Securities Sold Short		\$ (432,300)	(46.72)
Total Investments		\$ 1,541,964	166.65
Other Current Assets & Liabilities		\$ (616,708)	(66.65)
Net Assets		\$ 925,256	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Principal only security.
- (c) When-issued security.

Schedule of Investments Mortgage Opportunities Fund (Cont.)

- (d) Zero coupon security.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.
- (g) Security sold short as at 31 December 2023 is covered by long portfolio investments in transferable securities and money market instruments.
- (h) Securities with an aggregate fair value of \$59,020 (31 December 2022: \$324,164) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (i) Security with an aggregate fair value of \$821 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$1,837 (31 December 2022: \$Nil) and cash of \$Nil (31 December 2022: \$4,656) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$6,307 (31 December 2022: \$4,327) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$460 (31 December 2022: \$4,020) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,894,376	\$ 7,833	\$ 1,902,209
Investment Funds	4	0	0	4
Repurchase Agreements	0	68,968	0	68,968
Financial Derivative Instruments(3)	0	3,083	0	3,083
Securities Sold Short	0	(432,300)	0	(432,300)
Totals	\$ 4	\$ 1,534,127	\$ 7,833	\$ 1,541,964

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,723,820	\$ 1,179	\$ 1,724,999
Investment Funds	23	0	0	23
Repurchase Agreements	0	17,318	0	17,318
Financial Derivative Instruments(3)	0	26,778	0	26,778
Securities Sold Short	0	(518,212)	0	(518,212)
Totals	\$ 23	\$ 1,249,704	\$ 1,179	\$ 1,250,906

- $^{(1)}$ See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- 3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

					Payable for Reverse	
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Repurchase Agreements	% of Net Assets
BOS	5.560%	13/12/2023	16/01/2024	\$ (55,692)	\$ (55,855)	(6.04)
Total Reverse Repurchase Agreements					\$ (55,855)	(6.04)

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions	% of Net Assets
BPG	5.710%	28/12/2023	04/01/2024	\$ (822)	\$ (823)	(0.09)
Total Sale-Buyback Financing Transactions					\$ (823)	(0.09)

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾			
BOA	\$ (36)	\$ 0	\$ (36)	\$ (3,187)	\$ 2,810	\$ (377)			
BPS	775	(600)	175	3,438	(3,310)	128			
BRC	273	(370)	(97)	500	(480)	20			
CBK	1,187	(1,300)	(113)	11,235	(10,950)	285			
CLY	N/A	N/A	N/A	11	0	11			
DUB	2,679	(2,490)	189	6,229	(5,990)	239			
FAR	5	0	5	N/A	N/A	N/A			
GLM	1,202	(1,050)	152	1,201	(1,080)	121			
JPM	438	(340)	98	(743)	730	(13)			
MBC	14	0	14	2,699	(2,490)	209			
MSC	(70)	0	(70)	(94)	0	(94)			
MYC	1,305	(1,250)	55	2,285	(2,410)	(125)			
MYI	539	(1,070)	(531)	(6)	0	(6)			
SAL	(490)	460	(30)	(418)	480	62			
SCX	50	0	50	1,971	(1,850)	121			
SSB	49	0	49	4	0	4			
UAG	798	(1,320)	(522)	N/A	N/A	N/A			

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	12.84	25.41
Transferable securities dealt in on another regulated market*	192.75	174.84
Other transferable securities	N/A	2.90
Investment funds	0.00	0.00
Repurchase agreements	7.45	2.04
Financial derivative instruments dealt in on a regulated market	(0.35)	0.54
Centrally cleared financial derivative instruments	(0.26)	(0.35)
OTC financial derivative instruments	0.94	2.96
Securities sold short	(46.72)	(61.03)
Reverse repurchase agreements	(6.04)	(37.27)
Sale-buyback financing transactions	(0.09)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	0.07	0.10
U.S. Government Agencies	161.34	121.51
U.S. Treasury Obligations	0.80	0.51
Non-Agency Mortgage-Backed Securities	21.71	37.20
Asset-Backed Securities	21.67	35.71
Short-Term Instruments	N/A	8.12
Investment Funds	0.00	0.00
Repurchase Agreements	7.45	2.04
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.35)	0.54
Centrally Cleared Financial Derivative Instruments		
Interest Rate Swaps	(0.26)	(0.35)
OTC Financial Derivative Instruments		
Purchased Options		
Interest Rate Swaptions	0.88	3.42
Options on Securities	0.00	0.00
Written Options		
Interest Rate Swaptions	(0.05)	(1.08)
Options on Securities	(0.07)	(0.20)
Forward Foreign Currency Contracts	(0.10)	0.14
Hedged Forward Foreign Currency Contracts	0.28	0.68
Securities Sold Short	(46.72)	(61.03)
Other Current Assets & Liabilities	(66.65)	(47.31)
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS
TRANSFERABLE SECURITIES	(0003)	(0003)	ASSETS	Nationwide Building Society	(0003)	(0003)	ASSETS	3.600% due 25/11/2048	\$ 1.155 \$	1,109	0.06
CORPORATE BONDS & NOTES BANKING & FINANCE				5.264% due 10/11/2026 \$ Nykredit Realkredit A/S	900			5.456% due 01/05/2038 5.498% due 01/01/2036 5.775% due 01/09/2035	163 237 6	167	0.01 0.01 0.00
AerCap Ireland Capital DAC 2.875% due 14/08/2024 \$	1,700 \$	1,668	0.09	Royal Bank of Canada	42,597 9,400	6,334 9,475	0.32	5.805% due 01/07/2035 5.865% due 01/10/2027 6.122% due 25/03/2038	3 2,939 298	2,922 298	0.00
American Honda Finance Corp. 5.000% due 23/05/2025	4,100	4,114	0.21	Sumitomo Mitsui Banking Corp.	5,400		0.35	6.129% due 01/07/2044 6.705% due 01/11/2035	1 3	1 3	0.00
American Tower Corp. 1.450% due 15/09/2026 3.800% due 15/08/2029	8,200 1,305	7,476 1,240		3.602% due 16/02/2026 € Toronto-Dominion Bank 0.500% due 03/04/2024	5,000	5,558 3,287	0.28	Freddie Mac 3.000% due 01/11/2032 3.250% due 25/10/2063	10,266 8,114	9,820 7.951	0.50 0.40
Australia & New Zealand Banking 4.675% due 15/06/2026	Group Lt 5,000	t d. 5,007	0.26	4.701% due 05/06/2027 \$ Toyota Motor Credit Corp.	9,000	9,005	0.46	3.400% due 15/08/2040 4.000% due 01/01/2048	1,225 1,456	1,169 1,406	0.06 0.07
	1,450	1,632	0.08	5.900% due 22/08/2024 UniCredit SpA	4,700	•	0.24	4.700% due 01/05/2031 5.261% due 15/07/2040 5.491% due 01/06/2035	0 398 8	0 400 8	0.00 0.02 0.00
Banco Santander Totta S.A. 3.750% due 11/09/2026 Bank of America Corp.	1,400	1,575	0.08	3.375% due 31/01/2027 € Van Lanschot Kempen NV 3.500% due 31/05/2026	6,200	6,935	0.02	5.668% due 15/03/2042 5.750% due 01/09/2037 6.021% due 01/09/2035	169 307 2	314	0.01 0.02 0.00
1.734% due 22/07/2027 \$ 2.015% due 13/02/2026	1,900 650		0.03	Wells Fargo & Co. 2.406% due 30/10/2025 \$	1,100	1,070	0.05	6.212% due 25/02/2045 Ginnie Mae	15		0.00
3.705% due 24/04/2028 5.933% due 15/09/2027 Bank of America N.A.	100 8,500	96 8,677	0.01 0.44	3.000% due 23/10/2026 3.196% due 17/06/2027 3.584% due 22/05/2028	600 3,700 100	570 3,539 95	0.03 0.18 0.00	2.250% due 20/02/2027 2.750% due 20/10/2029 3.000% due 20/05/2047	707 7 278	685 7 262	0.03 0.00 0.01
5.650% due 18/08/2025 6.171% due 18/08/2025	6,100 3,100	6,178 3,108		Wells Fargo Bank N.A. 5.550% due 01/08/2025	6,400	6,469	0.33	3.625% due 20/08/2024 - 20/07/2027	6	6	0.00
	5,000	5,501	0.28	6.181% due 01/08/2025	3,500	3,511 210,097	0.18 10.70	3.875% due 20/04/2026 - 20/04/2041 5.431% due 20/06/2067	132 639		0.01
Barclays PLC 5.829% due 09/05/2027 6.496% due 13/09/2027	3,900 5,000	3,936 5,142		INDUSTRIALS				6.137% due 20/10/2065 6.207% due 20/02/2066	2	2	0.00
Citibank N.A. 5.488% due 04/12/2026	2,600	2,648		Alaska Airlines Pass-Through Tru 4.800% due 15/02/2029 American Airlines Pass-Through	306	298	0.01	6.237% due 20/01/2066 6.587% due 20/03/2066 Uniform Mortgage-Backed	177 328 Security		0.01
5.864% due 29/09/2025 Credit Agricole Home Loan SFH S 0.125% due 16/12/2024 €	11,200 . A . 1,100	11,391		3.000% due 15/04/2030 3.600% due 22/03/2029	134 129	121 121	0.01 0.01	3.000% due 01/11/2026 - 01/02/2027	9,211		0.46
Deutsche Bank AG 1.375% due 17/02/2032	10,000	9,094		Carrier Global Corp. 4.375% due 29/05/2025 €	600	669	0.03	5.500% due 01/08/2053 6.500% due 01/10/2036 Uniform Mortgage-Backed	3,719 27 Security TBA		0.19
Deutsche Bank S.A. Espanola 3.625% due 23/11/2026	600	675	0.03	DAE Funding LLC 3.375% due 20/03/2028 \$ Imperial Brands Finance PLC	2,800	2,585	0.13	5.500% due 01/02/2054 6.000% due 01/02/2054	21,700 21,500		1.11
Federation des Caisses Desjardin: 5.147% due 27/11/2028 \$ 5.860% due 30/11/2026 £	9,400	9,643 892		3.125% due 26/07/2024 3.500% due 26/07/2026	200 3,243	197 3,096	0.01 0.16	6.500% due 01/02/2054	38,300	39,247 133,775	
GA Global Funding Trust	6,800	6,819		Nissan Motor Co. Ltd. 3.522% due 17/09/2025 4.345% due 17/09/2027	2,000 1,600	1,926 1,532	0.10 0.08	U.S. TREASURY OBLIGAT		s	
Goldman Sachs Group, Inc. 1.431% due 09/03/2027	2,900	2,675		Skyworks Solutions, Inc. 1.800% due 01/06/2026	100	93	0.00	0.125% due 15/07/2024 0.125% due 15/10/2024	33,431 23,984	32,859 23,463	1.20
1.948% due 21/10/2027 3.272% due 29/09/2025 3.500% due 01/04/2025	700 700 800	641 688 782	0.04	Spirit Airlines Pass-Through Trus 4.100% due 01/10/2029	225	207	0.01	0.125% due 15/04/2025 0.250% due 15/01/2025 (e) 1.375% due 15/07/2033	4,050 29,877 1,418	3,906 29,003 1,376	1.48
3.500% due 16/11/2026 3.615% due 15/03/2028	2,300 1,000	2,216 959	0.11 0.05	United Airlines Pass-Through Tru 2.700% due 01/11/2033 3.500% due 01/09/2031	167 380	141 347	0.01 0.02	U.S. Treasury Notes 0.375% due 30/09/2027	100		0.00
5.798% due 10/08/2026 6.451% due 10/08/2026 HSBC Holdings PLC	6,200 1,300	6,263 1,300		5.875% due 15/04/2029 Volkswagen Group of America F			0.06	0.500% due 31/10/2027 0.625% due 30/11/2027 0.625% due 31/12/2027	1,200 12,800 10,700	1,055 11,284 9,410	0.58
5.887% due 14/08/2027 JPMorgan Chase & Co.	1,100	1,116		5.800% due 12/09/2025 6.333% due 12/09/2025 Warnermedia Holdings, Inc.	2,450 2,750	2,471 2,757	0.13	0.750% due 31/01/2028	3,100	2,734 115,178	0.14
0.969% due 23/06/2025 1.040% due 04/02/2027 1.578% due 22/04/2027	600 1,100 1,800	586 1,011 1,662	0.05	3.638% due 15/03/2025 3.755% due 15/03/2027	2,100 2,100	2,055 2,013	0.10	NON-AGENCY MORTGA	GE-BACKED S	ECURITI	ES
2.301% due 15/10/2025 3.782% due 01/02/2028	700 700	682 677	0.03 0.03	UTILITIES		21,875	1.11	245 Park Avenue Trust 3.508% due 05/06/2037 Albion PLC	9,903	9,106	0.46
3.960% due 29/01/2027 JPMorgan Chase Bank N.A. 5.110% due 08/12/2026	2,200 5,600	2,150 5,652		Georgia Power Co. 6.135% due 08/05/2025	4,900	4,912	0.25	0.000% due 17/07/2066 American Home Mortgage	£ 1,000 Assets Trust	1,276	0.06
Kookmin Bank	1,300	1,477		NextEra Energy Capital Holdings 6.051% due 01/03/2025		1,615		5.850% due 25/09/2046 American Home Mortgage	\$ 94 Investment Tru	st	0.00
Morgan Stanley 1.512% due 20/07/2027 \$	2,800	2,559	0.13	Pacific Gas & Electric Co. 3.000% due 15/06/2028	500	456	0.03	5.750% due 25/03/2046 Ashford Hospitality Trust 6.784% due 15/04/2035	299 6,200		0.01
2.188% due 28/04/2026 4.679% due 17/07/2026 6.138% due 16/10/2026	1,200 400 300	1,153 396 306	0.02	Total Corporate Bonds & Notes		6,983 238,955	0.36 12.17	Avon Finance PLC 0.000% due 28/12/2049	£ 8,100	10,304	
6.296% due 18/10/2028 Morgan Stanley Bank N.A.	900	943	0.05	U.S. GOVERNMENT AGENCIE	S			Banc of America Funding To 4.222% due 26/10/2036	\$ 3,725	3,514	
5.882% due 30/10/2026 Nationale-Nederlanden Bank NV 3.625% due 16/10/2026 €	4,100 1,100	4,217 1,241		Fannie Mae 0.928% due 25/03/2037 (a) 2.915% due 01/10/2025	222 9,609	19 9,314	0.00 0.47	4.772% due 25/05/2035 5.490% due 20/02/2036 Bear Stearns Adjustable Ra	2 9 te Mortgage Tı		0.00
5.023 /0 duc 10/10/2020 €	1,100	1,241	0.00	3.000% due 25/10/2040	623		0.03	5.820% due 25/01/2034	5		0.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		OF NET ETS
Bear Stearns ALT-A Trust		, ,		JPMorgan Mortgage Trust		. ,		6.630% due 25/11/2045 \$ 892 \$ 815 0.0	04
4.170% due 25/08/2036 \$	563 \$	387	0.02	4.319% due 25/04/2036	\$ 606 \$	536	0.03	Wells Fargo Mortgage-Backed Securities Trust	
4.228% due 25/11/2036	3,186	1,763		Jupiter Mortgage PLC				4.792% due 25/04/2036 1,430 <u>1,354 0.0</u>	
4.730% due 25/09/2035 4.964% due 25/01/2036	6 28	4 26	0.00	6.021% due 20/07/2060	£ 10,339	13,180	0.67	289,451_14.7	75
5.215% due 25/07/2035	780		0.03	Lehman XS Trust 5.830% due 25/11/2035	\$ 2,980	2,868	0.15	ASSET-BACKED SECURITIES	
7.045% due 25/01/2035	1,481	1,388	0.07	5.830% due 25/07/2037	8,948	8,199			
Bear Stearns Mortgage Funding T 5.810% due 25/06/2047		272	0.01	6.010% due 25/12/2035	4,310	3,997	0.20	Aames Mortgage Investment Trust 6.385% due 25/10/2035 2,900 2,733 0.	14
5.830% due 25/10/2036	323 1,309	273 1.097		London Wall Mortgage Capita		0.004	0.41	ACE Securities Corp. Home Equity Loan Trust	
Bear Stearns Structured Products		t		5.970% due 15/05/2051 6.020% due 15/05/2052	£ 6,380 4,740	8,084 6,015		5.790% due 25/10/2036 3,924 1,452 0.0	07
3.993% due 26/12/2046	443		0.02	Luminent Mortgage Trust	.,	-,		Ameriquest Mortgage Securities, Inc. Asset-Backed	
4.805% due 26/01/2036 Braemar Hotels & Resorts Trust	1,536	1,137	0.06	5.870% due 25/10/2046	\$ 143	125	0.01	Pass-Through Certificates 6.050% due 25/11/2035 3,026 2,756 0.	14
6.354% due 15/06/2035	116	116	0.01	MASTR Adjustable Rate Mortg		6 702	0.25	6.385% due 25/09/2035 6,000 5,565 0.2	28
Brants Bridge PLC				5.812% due 25/12/2046 Mellon Residential Funding Co	9,191	6,783	0.55	6.430% due 25/10/2035 1,700 1,557 0.0	08
6.120% due 14/06/2066 £	931	1,184	0.06	Through Trust	np. mortga	je i uss		AREIT LLC 7.470% due 17/08/2041 500 501 0.0	03
BX Trust 6.679% due 15/05/2035 \$	7,010	6,901	0.35	5.956% due 15/06/2030	_ 4	4	0.00	Ares European CLO DAC	
Canada Square Funding PLC	7,010	0,501	0.55	Merrill Lynch Mortgage Invest 4.757% due 25/12/2034	ors Trust 4	1	0.00	4.625% due 15/10/2030 € 1,139 1,249 0.0	
	2,157	2,738	0.14	5.890% due 25/02/2036	6		0.00	4.745% due 15/10/2031 987 1,080 0.0	06
Canterbury Finance PLC				5.930% due 25/04/2029	100		0.00	Asset-Backed European Securitisation Transaction Twenty-One BV	
6.046% due 16/05/2058	1,852	2,356	0.12	5.970% due 25/11/2035 6.465% due 25/12/2029	3 79		0.00	4.553% due 21/09/2031 784 869 0.0	04
Citigroup Commercial Mortgage 6.556% due 15/12/2036 \$	Trust 1.000	001	0.05	Mortimer BTL PLC	75	12	0.00	Asset-Backed Funding Certificates Trust	
Citigroup Mortgage Loan Trust	1,000	231	0.05	0.000% due 22/12/2056	£ 1,000	1,278		5.790% due 25/11/2036 \$ 6,039 2,394 0.	12
5.322% due 25/08/2035	52	44	0.00	5.920% due 23/06/2053	416	528	0.03	Auto ABS French Leases FCT 4.615% due 28/10/2035 € 5,000 5,543 0.3	2 Ω
6.980% due 25/05/2035 7.110% due 25/10/2035	1 29	1	0.00	Pierpont BTL PLC 6.020% due 22/12/2053	9,840	12,473	0.64	AutoFlorence SRL	20
Countrywide Alternative Loan Tru		21	0.00	Polaris PLC	3,010	12,173	0.01	4.826% due 25/12/2046 1,500 1,666 0.0	09
5.667% due 20/12/2046	52	45	0.00	5.985% due 23/12/2058	981	1,248	0.06	Autonoria Spain	12
5.670% due 25/04/2047 5.680% due 25/04/2047	1,438 1,266	1,349 1,028	0.07	Prime Mortgage Trust	\$ 17	16	0.00	4.576% due 30/09/2041 2,100 2,327 0.1 Avoca CLO DAC	12
5.750% due 25/04/2037	572		0.03	5.870% due 25/02/2034 Primrose Residential DAC	\$ 17	10	0.00	4.785% due 15/10/2032 4,200 4,582 0.2	23
5.770% due 25/06/2035	873		0.03	4.626% due 24/03/2061	€ 17,243	18,989	0.97	Avoca Static CLO DAC	
5.790% due 25/02/2047 5.830% due 25/05/2047	65 239	204	0.00	Residential Accredit Loans, Inc		700	0.04	5.690% due 15/10/2030 600 662 0.0	03
5.890% due 25/07/2046	3,512	3,067	0.16	6.500% due 25/08/2036	\$ 898		0.04	Bain Capital Euro CLO DAC 4.733% due 20/01/2032 689 751 0.0	04
6.012% due 25/12/2035	613		0.03	Residential Funding Mortgage 5.091% due 25/09/2035	Securities, 434		0.01	Bavarian Sky S.A.	0 1
Countrywide Home Loan Mortgag 5.930% due 25/05/2035	ge Pass-In 2,971		0.12	RMAC PLC				4.269% due 20/03/2030 662 731 0.0	
6.250% due 25/02/2035	3,146	2,677		0.000% due 15/02/2047	£ 2,000	2,558	0.13	4.309% due 20/11/2031 1,100 1,216 0.0 4.559% due 20/07/2029 1,424 1,574 0.0	
Credit Suisse First Boston Mortga				Sequoia Mortgage Trust 6.072% due 20/12/2034	\$ 211	190	0.01	Bavarian Sky UK PLC	
0.098% due 25/06/2032 6.050% due 25/03/2032	0 1		0.00	Shamrock Residential DAC	¥ 211	103	0.01	5.818% due 20/04/2031 £ 4,500 5,752 0.2	29
Credit Suisse Mortgage Capital C	ertificates		0.00	4.726% due 24/01/2061	€ 17,963	19,775	1.01	Bear Stearns Asset-Backed Securities Trust 5.790% due 25/08/2036 \$ 418 400 0.0	02
	4,357	3,697	0.19	Stratton Mortgage Funding PL		F 016	0.20	5.790% due 25/08/2036 \$ 418 400 0.0 5.810% due 25/12/2036 1,000 964 0.0	
Credit Suisse Mortgage Capital Tr		7 007	0.40	5.920% due 12/12/2043 Structured Adjustable Rate Mo	f 4,594	5,816	0.30	5.970% due 25/05/2037 2,027 1,942 0.	
3.850% due 25/09/2057 6.194% due 15/07/2032	8,038 385	7,807 368	0.40	5.790% due 25/10/2035	\$ 1,903	1,737	0.09	Betony CLO Ltd.	OΕ
CSAIL Commercial Mortgage Trus				6.412% due 25/01/2035	19		0.00	6.732% due 30/04/2031 938 939 0.0 Black Diamond CLO DAC	JO
3.504% due 15/06/2057	4,030	3,900	0.20	6.478% due 25/02/2034	9		0.00	2.500% due 15/05/2032 3,909 3,774 0.	19
Dilosk RMBS DAC	1 222	1 257	0.07	Structured Asset Mortgage Inv 5.830% due 25/09/2047	587		0.03		03
4.956% due 20/10/2062 € Dutch Property Finance BV	1,223	1,357	0.07	5.970% due 19/07/2035	13	12	0.00	4.982% due 15/05/2032 21,788 23,765 1.2	22
4.602% due 28/07/2058	2,760	3,042	0.15	6.030% due 25/02/2036 6.412% due 25/12/2035	8 50		0.00	Blackrock European CLO DAC 4.635% due 15/03/2031 740 811 0.0	04
4.652% due 28/04/2059	10,155	11,182		Thornburg Mortgage Securitie		40	0.00	BlueMountain Fuji EUR CLO DAC	
5.702% due 28/04/2050	9,579	10,384	0.53	6.110% due 25/09/2043	304	286	0.01	4.615% due 15/07/2030 276 304 0.0	02
GSR Mortgage Loan Trust 5.820% due 25/01/2034 \$	0	0	0.00	Towd Point Mortgage Trust	0.100	7 700	0.40	Bumper BE NV/S.A. 4.576% due 23/10/2031 5,053 5,591 0.3	20
HarborView Mortgage Loan Trust				3.750% due 25/10/2056 Tower Bridge Funding PLC	8,100	7,793	0.40	Bumper FR	20
4.725% due 19/08/2036 5.910% due 19/05/2035	9 20		0.00	0.000% due 20/01/2066 (b)	£ 1,000	1,277	0.07	4.576% due 27/04/2032 10,827 11,982 0.6	61
Hilton Orlando Trust	20	10	0.00	6.120% due 21/07/2064	6,393	8,158	0.42	Bumper NL BV	4.2
6.709% due 15/12/2034	9,170	9,093	0.46	Twin Bridges PLC 5.990% due 01/12/2055	7,149	9,046	0.46	4.529% due 22/03/2035 2,200 2,434 0.5 5.076% due 24/06/2031 1,791 1,983 0.5	
Hops Hill PLC	2 252	4.364	0.22	6.170% due 14/06/2055	846	1,077		Cairn CLO DAC	
	3,353	4,261	0.22	6.432% due 15/05/2056	1,000	1,278	0.07	4.552% due 30/04/2031 1,136 1,240 0.0	
Impac CMB Trust 6.010% due 25/05/2035 \$	3,149	2,885	0.15	Verus Securitization Trust 1.829% due 25/10/2066	\$ 5,833	5,090	0.26	4.618% due 31/01/2030 422 462 0.0 4.745% due 15/10/2031 600 652 0.0	
6.230% due 25/10/2033	0		0.00	WaMu Mortgage Pass-Through			0.20	Carlyle Euro CLO DAC	
Independence Plaza Trust	1 200	4 0E0	0.21	4.407% due 25/08/2046	25	22	0.00	4.665% due 15/01/2031 793 868 0.0	
3.911% due 10/07/2035 JPMorgan Alternative Loan Trust	4,300	4,059	0.21	4.615% due 25/10/2035 5.712% due 25/03/2047	219 1,945	196 1,611	0.01	4.892% due 15/08/2032 5,700 6,214 0.3	32
6.500% due 25/03/2036	1,410	817	0.04	6.010% due 25/12/2045	5	5	0.00	Carlyle Global Market Strategies CLO Ltd. 6.795% due 15/07/2031 \$ 6,272 6,265 0.3	32
JPMorgan Chase Commercial Mor				6.050% due 25/10/2045 6.390% due 25/10/2044	3 408		0.00	Carlyle Global Market Strategies Euro CLO DAC	
6.826% due 15/02/2035	6,201	6,127	0.31	6.450% due 25/10/2045	1,689	1,574		4.925% due 16/01/2033 € 7,400 8,049 0.4	41

DESCRIPTION (C	FAIF PAR VALUI		DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS		6 OF NET SETS
Carlyle Global Market Strategies Euro			5.770% due 25/09/2036 \$	2,744 \$	978	0.05	. , , , ,	.71
Carlyle U.S. CLO Ltd.	,	0.04	5.950% due 25/03/2046 6.370% due 25/11/2035 Harvest CLO DAC	503 1,550	487 1,465	0.02 0.07	Park Place Securities, Inc. Asset-Backed Pass- Through Certificates 6.790% due 25/01/2036 \$ 1,000 930 0.0	.05
6.697% due 20/04/2031 \$ 3, Carrington Mortgage Loan Trust	,	0.19	4.566% due 26/06/2030 4.695% due 15/10/2030	265 2,999	289 3,281		Pony S.A. Compartment German Auto Loans	.49
Cars Alliance Auto Leases France		0.02	4.725% due 15/07/2031 Hayfin Emerald CLO DAC	900		0.05	Popular ABS Mortgage Pass-Through Trust	.08
4.503% due 21/10/2038 € 7, Cedar Funding CLO Ltd.		0.41	0.000% due 25/01/2037 (b) Hill FL BV	1,000	1,105	0.06	RAAC Trust	.06
Chase Funding Trust		2 0.05	4.544% due 18/05/2030 4.604% due 18/05/2031	6,192 12,500	6,861 13,854		Red & Black Auto Germany 4.283% due 15/09/2032 € 8,749 9,683 0.	
6.210% due 25/10/2032 CIFC Funding Ltd.		2 0.00	Home Equity Asset Trust	2,900	2,793		Red & Black Auto Italy SRL 4.865% due 28/07/2034 1,694 1,879 0.	
6.710% due 24/04/2030		3 0.05 5 0.05	6.175% due 25/01/2036 HSI Asset Securitization Corp. Tru	956		0.05	Red & Black Auto Lease France 4.556% due 27/06/2035 2,600 2,877 0.	
		0.01	6.250% due 25/01/2036 JPMorgan Mortgage Acquisition	1,200	991	0.05	Residential Asset Mortgage Products Trust	.06
Citizen Irish Auto Receivables Trust D/ 4.623% due 15/12/2032 € 1,	884 2,090	0.11	6.400% due 25/12/2035 JPMorgan Mortgage Acquisition	1,339	1,293	0.07		.10
4.653% due 15/12/2029 Compartment VCL	718 794	0.04	5.730% due 25/06/2037	77		0.00		.06
4.273% due 21/04/2029	718 793 422 2,678	0.04	5.750% due 25/03/2047 5.905% due 25/05/2036	610 493		0.03	Retail Automotive CP Germany UG 4.553% due 21/07/2034 € 5,298 5,863 0.	.30
·		0.12	Jubilee CLO DAC 4.565% due 15/04/2030 €	367	402	0.02	Revocar UG 4.473% due 21/09/2036 5,799 6,423 0.	.33
Countrywide Asset-Backed Certificate 5.870% due 25/08/2034 \$		0.01	4.575% due 15/04/2030 4.615% due 15/04/2031	945	1,037 1,304			.05
Countrywide Asset-Backed Certificate		0.00	KKR CLO Ltd.	1,200	1,304	0.07	Saxon Asset Securities Trust 6.370% due 26/12/2034 \$ 210 200 0.00	01
4.626% due 25/01/2037 5.610% due 25/08/2037	86 86	0.00	6.655% due 15/04/2031 \$ Koromo Italy SRL	951	950	0.05	SC Germany S.A. Compartment Consumer	
		0.04	4.676% due 26/02/2035 €	840	930	0.05	4.578% due 15/09/2037 € 8,100 8,985 0. SCF Rahoituspalvelut DAC	.46
6.010% due 25/03/2036	543 474	0.02	Laurelin DAC 4.713% due 20/10/2031	1,045	1,143	0.06	4.435% due 25/06/2032 1,135 1,255 0.	.06
6.565% due 25/07/2035		0.00	LCM LP	1,043	1,143	0.00	4.535% due 25/06/2033 6,000 6,650 0. Silver Arrow Athlon NL BV	.34
Credit Suisse First Boston Mortgage S 5.077% due 25/01/2032		rp.	Long Beach Mortgage Loan Trust	7,015	7,008	0.36	4.576% due 26/04/2031 8,753 9,683 0. Silver Arrow S.A.	.49
Credit-Based Asset Servicing & Securit 7.045% due 25/03/2046 1,		0.07	5.910% due 25/02/2036 6.030% due 25/10/2034	918 5		0.05		.32
Cumulus Static CLO DAC 5.499% due 25/04/2033 € 1,	,	0.06	6.070% due 25/01/2036 LT Autorahoitus DAC	336		0.02		.13 .17
CVC Cordatus Loan Fund DAC	,	0.05		11,810 9,040	13,087 10,036			.00
Driver UK Multi-Compartment S.A. 5.847% due 25/04/2031 £ 9,			Madison Park Funding Ltd. 6.405% due 15/04/2029 \$	2,047	2,039	0.10		.05
Dryden Euro CLO DAC	998 1,086		Man GLG Euro CLO DAC 4.615% due 15/12/2031 €		1,008	0.05	5.650% due 25/09/2036 6,581 4,070 0. 6.090% due 25/01/2036 1,180 1,086 0.	
E-Carat PLC			4.645% due 15/10/2030 4.835% due 15/01/2030	357 262	392	0.02	6.235% due 25/08/2035 1,433 1,375 0.9 Structured Asset Securities Corp. Mortgage Loan Trust	
5.567% due 18/08/2029 £ Ellington Loan Acquisition Trust	514 656	5 0.03	5.779% due 15/10/2036	600		0.03	5.740% due 25/03/2036 1,405 1,300 0.5.780% due 25/08/2046 3,164 2,758 0.	.07
6.520% due 25/05/2037 \$ 1,7 EquiFirst Mortgage Loan Trust	714 1,666	0.08		12,444	12,444	0.63	5.790% due 25/10/2036 1,560 1,085 0.95 0.90% due 25/02/2037 1,145 1,104 0.95 0.95 0.95 0.95 0.95 0.95 0.95 0.95	.06
	449 426	0.02	Morgan Stanley ABS Capital, Inc. 5.600% due 25/10/2036	702		0.03	Toro European CLO DAC 4.812% due 15/02/2034 € 5,100 5,557 0.	
4.539% due 20/07/2028 € 1,	286 1,425	0.07	5.970% due 25/04/2036 6.325% due 25/03/2034	1,658 908		0.05	Trinitas CLO Ltd.	
4.736% due 26/02/2042 1,	151 1,276	0.07	6.385% due 25/07/2034 6.385% due 25/09/2034	901 1,460	1,436	0.05 0.07	Venture CLO Ltd.	.08
First Franklin Mortgage Loan Trust 5.950% due 25/05/2036 \$ 6,	681 5,609	0.29	Morgan Stanley Home Equity Loa 5.790% due 25/04/2036	n Trust 194	139	0.01	6.535% due 15/04/2027 2,628 2,628 0. 6.915% due 15/01/2032 1,000 998 0.	.13 .05
Fremont Home Loan Trust 5.810% due 25/02/2037 3,	862 1,297	0.07	Morgan Stanley Mortgage Loan 1 5.650% due 25/12/2036	T rust 1,834	650	0.03	Washington Mutual Asset-Backed Certificates Trust 5.780% due 25/08/2036 819 776 0.00	.04
FTA Santander Consumo 4.773% due 21/03/2036 €	864 956	5 0.05	Nomura Home Equity Loan, Inc. F 6.100% due 25/02/2036			Trust	Wells Fargo Home Equity Asset-Backed Securities Trus 5.965% due 25/05/2036 258 257 0.0	
GE-WMC Asset-Backed Pass-Through 6.110% due 25/12/2035 \$ 3,		0.15	Northwoods Capital Ltd. 7.246% due 15/06/2031	976		0.05	428,392 21.	83
Ginkgo Personal Loans 4.666% due 23/09/2044 € 1,	500 1,662	2 0.08	Octagon Investment Partners Ltd 6.867% due 20/01/2031		2,249		SOVEREIGN ISSUES	
Ginkgo Sales Finance 4.576% due 25/11/2049	872 3,183	0.16	Option One Mortgage Loan Trust 5.690% due 25/04/2037		1,372		Korea Housing Finance Corp. 0.010% due 05/02/2025 € 5,000 5,308 0. 0.010% due 07/07/2025 5,000 5,249 0.	.27 .27
Greystone Commercial Real Estate No 6.656% due 15/09/2037	tes Ltd.	5 0.02	Option One Mortgage Loan Trust Asset-Backed Certificates	•	1,312	0.07		.07
Griffith Park CLO DAC 4.704% due 21/11/2031 € 5,		5 0.33	6.205% due 25/11/2035 OZLME DAC	274	223	0.01	SHORT-TERM INSTRUMENTS	51
GSAA Home Equity Trust		0.02	5.288% due 27/07/2032 €	1,440	1,553	0.08	COMMERCIAL PAPER	
GSAMP Trust			Palmer Square European Loan Fu 0.000% due 15/05/2033	1,000	1,102		Bank of Nova Scotia 5.272% due 01/02/2024 CAD 7,400 5,584 0.	.28
5.610% due 25/12/2036	994 523	0.03	5.602% due 15/11/2032	579	640	0.03	5.298% due 16/01/2024 3,400 2,572 0.	

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	NET
Canadian Imperial Bank of Comi 5.229% due 02/01/2024 CAD 5.271% due 07/02/2024	merce 2,000 \$ 2.700	1,516 2.036		(0.252)% due 26/02/2024 (c)(d) (0.231)% due	¥ 3,113,000	\$ 22,086	1.13	INVESTMENT FUNDS COLLECTIVE INVESTMENT	IT SCHEMES		
Royal Bank of Canada 5.342% due 01/02/2024	3.043	2,036		26/02/2024 (c)(d) (0.206)% due	837,000	5,938	0.30	PIMCO Select Funds plc - PIMCO US Dollar			
3.342 /0 due 01/02/2024		14,004		13/02/2024 (c)(d) (0.202)% due	1,666,000	11,820		Short-Term Floating NAV Fund (f)	17,975,383 \$	179,118	9.12
JAPAN TREASURY BILLS				13/02/2024 (c)(d)	3,654,000	25,923 86,905	1.32 4.43	Total Investment Funds	\$	179,118	9.12
	913,000	20,663	1.06	Total Short-Term Instrum		100,909					
(0.269)% due 09/01/2024 (c)(d) (0.260)% due	33,000	234	0.01	Total Transferable Seco	urities	\$ 1,318,561	67.18				
09/01/2024 (c)(d)	34,000	241	0.01								

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
BOS	5.420%	29/12/2023	02/01/2024	\$ 130,000	U.S. Treasury Notes				
					3.625% due 31/03/2030	\$ (132,961)	\$ 130,000	\$ 130,078	6.62
BPS	5.460	29/12/2023	02/01/2024	80,000	Ginnie Mae 5.500% due 20/10/2052	(82,373)	80,000	80,049	4.08
	5.600	29/12/2023	02/01/2024	19,700	U.S. Treasury Notes				
					1.875% due 15/02/2032	(20,093)	19,700	19,712	1.00
BRC	5.420	02/01/2024	03/01/2024	38,800	Freddie Mac 7.000% due 01/01/2054	(40,217)	38,800	38,806	1.98
DEU	5.480	02/01/2024	03/01/2024	11,000	U.S. Treasury Bonds				
					2.750% due 15/08/2042	(11,260)	11,000	11,002	0.56
FICC	2.600	29/12/2023	02/01/2024	1,388	U.S. Treasury Notes				
					4.875% due 30/11/2025	(1,416)	1,388	1,388	0.07
GSC	5.450	29/12/2023	02/01/2024	50,000	Ginnie Mae 4.500% due 20/07/2052	(52,981)	50,000	50,030	2.55
SAL	5.390	29/12/2023	02/01/2024	25,000	U.S. Treasury Notes		·	•	
					0.750% due 31/03/2026	(25,551)	25,000	25,015	1.27
	5.450	29/12/2023	02/01/2024	130,000	U.S. Treasury Notes	, , ,	,	•	
				•	0.875% due 30/09/2026	(132,893)	130,000	130,079	6.62
TDM	5.450	29/12/2023	02/01/2024	58,700	U.S. Treasury Bonds	,,,	/	/	
					2.375% due 15/02/2042	(60,377)	58,700	58,736	2.99
Total Repurcha	ase Agreeme	ents				\$ (560,122)	\$ 544,588	\$ 544,895	27.74

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
E-mini S&P 500 Index March Futures	Long	03/2024	2,287	\$ 19,145	0.97
Euro-Bund 10-Year Bond March Futures	Short	03/2024	73	(334)	(0.02)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	505	(80)	0.00
U.S. Treasury 5-Year Note March Futures	Long	03/2024	131	307	0.02
U.S. Treasury 10-Year Note March Futures	Short	03/2024	238	(845)	(0.04)
J.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	11	(128)	(0.01)
United Kingdom Long Ğilt March Futures	Short	03/2024	6	(53)	0.00
				\$ 18,012	0.92
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 18,012	0.92

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1) Unrealised **Fixed Deal** Maturity Notional Appreciation/ % of Reference Entity Amount(2) **Net Assets Receive Rate** Date (Depreciation) AT&T, Inc. AT&T, Inc. 1.000% 20/06/2026 2,500 \$ (19) 0.00 1.000 20/12/2026 1,100 0.00 (6) AT&T, Inc. 1.000 20/06/2028 700 0.00 11 Exelon Generation Co. LLC 1.000 20/12/2024 800 (2) 0.00 General Electric Co. 1.000 20/06/2026 1,700 15 0.00 1.000 3,700 General Electric Co. 20/12/2026 31 0.00 \$ 30 0.00

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 198.700	\$ 1.575	0.08

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.750%	15/06/2024	\$ 237,900	\$ 893	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	22,900	(128)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	28,900	374	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.875	07/02/2050	300	140	0.01
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/01/2050	900	433	0.02
Receive	1-Day USD-SOFR Compounded-OIS	2.000	20/03/2050	1,900	904	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	3,200	209	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	7,100	183	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	7,200	37	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	12,300	176	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	37,700	(270)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	70,400	(788)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	50,900	(401)	(0.02)
Receive(3)	6-Month EUR-EURIBOR	3.500	20/03/2026	€ 23,800	(420)	(0.02)
Receive	CPURNSA	2.418	11/07/2052	\$ 5,700	81	0.00
					\$ 1,423	0.07
Total Centra	ally Cleared Financial Derivative Instruments				\$ 3,028	0.15

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

TOTAL RETURN SWAPS ON INDICES Unrealised Appreciation/ # of Shares **Notional** Maturity **Premiums** Fair % of Counterparty Pay/Receive or Units Floating Rate Paid/(Received) (Depreciation) Value Net Assets Security Amount Date S&P 500 Total 1-Month USD-LIBOR CBK Receive 677 plus a specified spread 6.992 10/01/2024 \$ 0 (29)\$ (29)0.00 Return Index 4,143 S&P 500 Total 1-Month USD-LIBOR Receive 42,788 17/01/2024 0 (185)(185)(0.01)Return Index plus a specified spread FAR 3,736 Receive S&P 500 Total 1-Month USD-LIBOR 38,585 05/06/2024 n (164)(164)plus a specified spread (0.01)Return Index Receive 21,307 1-Month USD-LIBOR S&P 500 Total Return Index plus a specified spread 220,055 26/06/2024 0 (940)(940)(0.05)JPM Receive S&P 500 Total 9,621 1-Month USD-LIBOR 99.364 06/03/2024 0 (416)(416)(0.02)Return Index plus a specified spread Receive 5,404 S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 55,812 20/03/2024 0 (233)(233)(0.01)Receive S&P 500 Total 14,061 1-Month USD-LIBOR 145,220 10/04/2024 0 (623)(623)(0.03)Return Index plus a specified spread RBC Receive 340 S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 3,511 17/01/2024 0 (15)(15)0.00 Receive 5,593 S&P 500 Total 1-Month USD-LIBOR 57,764 24/01/2024 0 (243)(243)Return Index plus a specified spread (0.01)Receive S&P 500 Total 13,035 1-Month USD-LIBOR Return Index plus a specified spread 134,623 21/02/2024 0 (561)(561)(0.03)24,072 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 248,612 15/05/2024 0 (1,041)(1,041)(0.05)12,647 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 130,616 17/07/2024 0 (563)(563)(0.03)Receive S&P 500 Total 1,157 1-Month USD-LIBOR 0 Return Index plus a specified spread 11.949 24/07/2024 (52)(52)0.00 Receive S&P 500 Total 1,365 1-Month USD-LIBOR Return Index plus a specified spread 14,097 07/08/2024 0 (62)(62)(0.01)5,226 Receive S&P 500 Total 1-Month USD-LIBOR Return Index plus a specified spread 53,973 16/10/2024 0 (231)(231)(0.01)Receive S&P 500 Total 1,366 1-Month USD-LIBOR Return Index plus a specified spread 14,108 06/11/2024 0 (60)(60)0.00 Receive S&P 500 Total 10,727 1-Month USD-LIBOR plus a specified spread 110,787 13/11/2024 (474)(474)(0.02)Return Index

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁽³⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Notional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
TOR	Receive	S&P 500 Total Return Index	167	1-Month USD-LIBOR plus a specified spread	\$ 1725	21/02/2024	\$ 0	\$ (8)	\$ (8)	0.00
UAG	Receive	S&P 500 Total Return Index	1,532	1-Month USD-LIBOR plus a specified spread	, ,	21/08/2024	0	(69)	(69)	(0.01)
							\$ 0	\$ (5,969)	\$ (5,969)	(0.30)

TORWARD	OILLIGIN C	OMMENCE	COMMINACI	, ,

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	£ 3,763	\$ 4,780	\$ 0	\$ (18)	\$ (18)	0.00
	02/2024	CAD 2,700	1,964	0	(84)	(84)	0.00
BPS	01/2024	DKK 18,025	2,659	0	(13)	(13)	0.00
	01/2024	€ 684	744	0	(12)	(12)	0.00
	01/2024	£ 14,347	18,198	0	(92)	(92)	(0.01)
	01/2024	\$ 4,591	€ 4,156	16	(15)	1	0.00
BRC	01/2024	€ 355,202	\$ 390,644	0	(1,820)	(1,820)	(0.10)
	01/2024	¥ 2,980,000	20,284	0	(867)	(867)	(0.04)
	02/2024	3,950,000	26,640	0	(1,607)	(1,607)	(0.08)
CBK	01/2024	CAD 3,400	2,462	0	(118)	(118)	(0.01)
	01/2024	NZD 190	117	0	(3)	(3)	0.00
DUB	01/2024	\$ 1,123	€ 1,018	2	0	2	0.00
GLM	01/2024	DKK 23,880	\$ 3,523	0	(17)	(17)	0.00
	01/2024	\$ 13	MXN 225	0	0	0	0.00
JPM	01/2024	CAD 2,000	\$ 1,464	0	(53)	(53)	0.00
	02/2024	7,400	5,419	0	(196)	(196)	(0.01)
MBC	01/2024	€ 3,041	3,309	0	(51)	(51)	0.00
	01/2024	£ 640	812	0	(4)	(4)	0.00
	01/2024	\$ 1,048	£ 823	2	0	2	0.00
	02/2024	¥ 5,320,000	\$ 35,963	0	(2,004)	(2,004)	(0.10)
MYI	01/2024	€ 37	41	0	0	0	0.00
	01/2024	\$ 1,381	€ 1,261	12	0	12	0.00
	01/2024	1,154	£ 922	22	0	22	0.00
SCX	01/2024	121	ZAR 2,302	4	0	4	0.00
SSB	01/2024	11	£ 9	0	0	0	0.00
	02/2024	CAD 3,043	\$ 2,216	0	(92)	(92)	(0.01)
UAG	01/2024	£ 77,864	98,539	0	(725)	(725)	(0.04)
				\$ 58	\$ (7,791)	\$ (7,733)	(0.40)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 229	\$ 250	\$ 1	\$ (4)	\$ (3)	0.00
	01/2024	\$ 9,042	€ 8,286	114	0	114	0.01
BRC	01/2024	68,696	62,463	320	0	320	0.01
CBK	01/2024	€ 916	\$ 1,008	1	(4)	(3)	0.00
	01/2024	\$ 306	€ 282	5	0	5	0.00
MBC	01/2024	€ 1,930	\$ 2,117	0	(15)	(15)	0.00
	01/2024	\$ 75	€ 69	1	0	1	0.00
MYI	01/2024	77,487	70,499	407	0	407	0.02
RYL	01/2024	19,345	17,677	187	0	187	0.01
UAG	01/2024	77,547	70,499	347	0	347	0.02
				\$ 1,383	\$ (23)	\$ 1,360	0.07

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 0	£ 0	\$ 0	\$ 0	\$ 0	0.00
BRC	01/2024	1	1	0	0	0	0.00
MBC	01/2024	0	0	0	0	0	0.00
SCX	01/2024	£ 21	\$ 26	0	0	0	0.00
	01/2024	\$ 9	£ 7	0	0	0	0.00
SSB	01/2024	7	5	0	0	0	0.00
UAG	01/2024	9	7	0	0	0	0.00
				\$ 0	\$ 0	\$ 0	0.00

Schedule of Investments StocksPLUS™ Fund (Cont.)

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Curreno be Deliv		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	App	Unrealised preciation/ preciation)	% of Net Assets
BOA	01/2024	\$	119 SG	D 159	\$ 2	\$ 0	\$	2	0.00
BRC	01/2024	SGD	8	\$ 6	0	0		0	0.00
	01/2024	\$	79 SG	D 105	1	0		1	0.00
CBK	01/2024		118	158	1	0		1	0.00
IND	02/2024	SGD	118	\$ 89	0	(1)		(1)	0.00
MBC	01/2024		81	61	0	(1)		(1)	0.00
	01/2024	\$	75 SG	D 101	1	0		1	0.00
	02/2024	SGD	118	\$ 89	0	(1)		(1)	0.00
SCX	02/2024		118	89	0	(1)		(1)	0.00
	02/2024		269 SG		1	0		1	0.00
SSB	01/2024	SGD 4	434	\$ 328	0	(1)		(1)	0.00
					\$ 6	\$ (5)	\$	1	0.00
Total OTC Financial Deriva	tive Instruments						\$	(12,341)	(0.63)
Total Investments							\$ 2	2,050,966	104.48
Other Current Assets & Lia	bilities						\$	(87,978)	(4.48)
Net Assets							\$	1,962,988	100.00

Not Unrealised

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) When-issued security.
- (c) Zero coupon security.
- (d) Coupon represents a yield to maturity.
- (e) Principal amount of security is adjusted for inflation.
- (f) Affiliated to the Fund.

Cash of \$49,516 (31 December 2022: \$45,395) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$7,390 (31 December 2022: \$40,550) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,317,011	\$ 1,550	\$ 1,318,561
Investment Funds	179,118	0	0	179,118
Repurchase Agreements	0	544,588	0	544,588
Financial Derivative Instruments ⁽³⁾	18,758	(10,059)	0	8,699
Totals	\$ 197,876	\$ 1,851,540	\$ 1,550	\$ 2,050,966

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 711,694	\$ 0	\$ 711,694
Investment Funds	92,742	0	0	92,742
Repurchase Agreements	0	156,445	0	156,445
Financial Derivative Instruments ⁽³⁾	(14,139)	(3,519)	0	(17,658)
Totals	\$ 78,603	\$ 864,620	\$ 0	\$ 943,223

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

			As at 31-Dec-2022					
	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net		
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾		
AZD	\$ N/A	\$ N/A	\$ N/A	\$ (653)	\$ 580	\$ (73)		
BOA	(100)	0	(100)	(428)	290	(138)		
BPS	(5)	0	(5)	4	0	4		
BRC	(3,973)	5,190	1,217	9	0	9		
CBK	(332)	(1,910)	(2,242)	2,647	(2,506)	141		
CLY	N/A	N/A	N/A	(53)	0	(53)		
DUB	2	0	2	Ň/A	N/A	Ň/A		
FAR	(1,104)	(10,880)	(11,984)	(1,148)	18,390	17,242		
GLM	(17)	0	(17)	(184)	0	(184)		
IND	(1)	0	(1)	N/A	N/A	N/A		
JPM	(1,521)	(12,380)	(13,901)	753	(700)	53		
MBC	(2,072)	2,200	128	(1,953)	3,760	1,807		
MYI	441	(890)	(449)	(224)	0	(224)		
RBC	(3,302)	(33,130)	(36,432)	(1,063)	16,910	15,847		
RYL	187	(300)	(113)	N/A	N/A	N/A		
SCX	4	0	4	2,420	(2,270)	150		
SSB	(93)	0	(93)	N/A	N/A	N/A		
TOR	(8)	0	(8)	N/A	N/A	N/A		
UAG	(447)	(370)	(817)	2	620	622		
UBS	N/A	N/A	N/A	(35)	0	(35)		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	41.60	33.61
Transferable securities dealt in on another regulated market*	25.43	35.70
Other transferable securities	0.15	1.24
Investment funds	9.12	9.19
Repurchase agreements	27.74	15.52
Financial derivative instruments dealt in on a regulated market	0.92	(1.39)
Centrally cleared financial derivative instruments	0.15	(0.37)
OTC financial derivative instruments	(0.63)	0.01

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	12.17	6.99
U.S. Government Agencies	6.81	0.59
U.S. Treasury Obligations	5.87	N/A
Non-Agency Mortgage-Backed Securities	14.75	25.04
Asset-Backed Securities	21.83	22.85
Sovereign Issues	0.61	N/A
Short-Term Instruments	5.14	15.08
Investment Funds	9.12	9.19
Repurchase Agreements	27.74	15.52
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.92	(1.39)
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.10)
Credit Default Swaps on Credit Indices — Buy Protection	N/A	(0.30)
Credit Default Swaps on Credit Indices — Sell Protection	0.08	0.00
Interest Rate Swaps	0.07	0.03
OTC Financial Derivative Instruments	()	(·)
Total Return Swaps on Indices	(0.30)	(0.24)
Forward Foreign Currency Contracts	(0.40)	(0.30)
Hedged Forward Foreign Currency Contracts	0.07	0.55
Other Current Assets & Liabilities	(4.48)	6.49
Net Assets	100.00	100.00

DESCRIPTION	PA (000)		FAIR /ALUE 000S)	% OF NET ASSETS	DESCRIPTION (PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES CORPORATE BONDS & NOTES					Countrywide Home Loan Reperforming 5.877% due 25/11/2034 \$			t 0.07	Pretium Mortgage Credit Partne 2.240% due 27/09/2060	rs LLC 92	\$ 92	0.82
BANKING & FINANCE					CSAIL Commercial Mortgage Trust	100	97	0.87			1,685	15.08
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 43	3 \$	38	0.34	Dutch Property Finance BV	26		0.26	SOVEREIGN ISSUES			
Bank of America N.A. 5.650% due 18/08/2025	100)	101	0.91	Frost CMBS DAC				Mexico Government Internation 2.750% due 27/11/2031 (c) MXI		8	0.07
Goldman Sachs Group, Inc. 7.273% due 15/03/2028	100)	101	0.90	5.152% due 20/11/2033 GSR Mortgage Loan Trust	99	105		SHORT-TERM INSTRUMENTS			
Nissan Motor Acceptance Co. LLC 2.750% due 09/03/2028	50		44	0.39	4.511% due 25/11/2035 \$ Mortgage Equity Conversion Asset Trus	15 st	13	0.12	COMMERCIAL PAPER			
Nykredit Realkredit A/S					5.290% due 25/02/2042 Precise Mortgage Funding PLC	56	54	0.48	Bank of Nova Scotia 5.272% due 01/02/2024 CAI	100	76	0.68
Wells Fargo & Co.	< 690		83	0.74	6.420% due 12/12/2055 £	39	49	0.44	Royal Bank of Canada 5.250% due 09/02/2024	100	75	0.67
1.338% due 04/05/2025	€ 100		110 477	0.99 4.27		76		0.74			151	1.35
INDUSTRIALS					Structured Asset Mortgage Investment 5.970% due 19/07/2035 \$	19	18	0.16	HUNGARY TREASURY BILLS			
Expedia Group, Inc. 6.250% due 01/05/2025	\$ 44	ı	44	0.40	6.090% due 25/09/2045 Structured Asset Securities Corp.	11	9	0.08	10.900% due 04/01/2024 (a)(b) HU	F 7,000	20	0.18
UTILITIES	<i>y</i> 44	_	44	0.40	5.750% due 25/01/2036 5.820% due 25/03/2035	11 39		0.08	JAPAN TREASURY BILLS			
Pacific Gas & Electric Co.			_	0.04		_	702	6.28		¥ 10,000	71	0.63
4.550% due 01/07/2030 Total Corporate Bonds & Notes	5		5 526	0.04 4.71	ASSET-BACKED SECURITIES				(0.260)% due 09/01/2024 (a)(b)	10,000	71	0.63
U.S. GOVERNMENT AGENCIES					Ares European CLO DAC 4.625% due 15/10/2030 €	95	104	0.93	(0.245)% due 04/03/2024 (a)(b)	10,000	71	0.64
Freddie Mac 6.212% due 25/02/2045	41	ı	38	0.34	Armada Euro CLO DAC 4.685% due 15/07/2031	99	109	0.98	(0.217)% due 19/02/2024 (a)(b)	15,000	106	0.95
Uniform Mortgage-Backed Security	/				Avoca CLO DAC 4.655% due 15/07/2030	49		0.48	(0.213)% due 19/02/2024 (a)(b)	15,000	106	0.95
4.000% due 01/09/2053 4.500% due 01/09/2052 5.000% due 01/07/2053	300 199 305)	284 193 304	2.54 1.73 2.72	Bear Stearns Asset-Backed Securities T	rust			(0.207)% due 05/02/2024 (a)(b)	30,000	213	1.91
5.500% due 01/08/2053	95	5	96	0.86	6.720% due 25/08/2037	74 10	10	0.63	(0.202)% due 13/02/2024 (a)(b)	30,000	213	1.91
Uniform Mortgage-Backed Security 5.500% due 01/02/2054	300)	301	2.69	Carlyle Global Market Strategies Euro (4.925% due 16/01/2033 €	CLO D . 100	AC 109	0.98			851	7.62
6.000% due 01/02/2054 6.500% due 01/02/2054	100 300)	102 307	0.91 2.75	Contego CLO DAC 4.642% due 23/01/2030	100	108	0.97	U.S. TREASURY BILLS 5.363% due			
		1,	,625	14.54	Fremont Home Loan Trust 6.085% due 25/11/2035 \$	100	88	0.79		\$ 1,000	999	8.94
U.S. TREASURY OBLIGATIONS U.S. Treasury Inflation Protected So	ecurit	ies (c)			Griffith Park CLO DAC	100	108		16/01/2024 (a)(b) 5.400% due	1,000	998	8.93
0.125% due 15/10/2024 0.250% due 15/01/2025	120) `´	117 378	1.05 3.38	GSAA Home Equity Trust				02/01/2024 (a)(b)	1,000	1,000 2,997	8.94
0.625% due 15/07/2032	212	2	194 689	1.74	GSAMP Trust	100		0.88	Total Short-Term Instruments		4,019	
NON-AGENCY MORTGAGE-BAG	KED				5.610% due 25/12/2036 Home Equity Loan Trust	139	73	0.65	Total Transferable Securities		\$ 9,254	82.81
American Home Mortgage Assets		JECU	ATTI	LJ	5.700% due 25/04/2037 HSI Asset Securitization Corp. Trust	65	62	0.55		SHARES		
5.932% due 25/11/2046 Banc of America Alternative Loan	236 [rust	5	67	0.60	6.250% due 25/01/2036	100	83	0.74	INVESTMENT FUNDS COLLECTIVE INVESTMENT SCH	EMES		
6.000% due 25/03/2021 Banc of America Mortgage Trust	g)	6	0.05	JPMorgan Mortgage Acquisition Trust 5.680% due 25/10/2036	18	18	0.16	PIMCO Select Funds plc -			
5.177% due 25/06/2034 Bear Stearns Adjustable Rate Mort	4		4	0.04	Jubilee CLO DAC 4.575% due 15/04/2030 €	94	104	0.93	PIMCO US Dollar Short- Term Floating NAV	66 550	662	E 0.2
4.543% due 25/05/2037	gage 10		9	0.08	Man GLG Euro CLO DAC 4.835% due 15/01/2030	26	29	0.26	Fund (d) EXCHANGE-TRADED FUNDS	66,550	003	5.93
Chase Mortgage Finance Trust 4.523% due 25/07/2037	. 2)	1	0.01	Morgan Stanley ABS Capital, Inc. Trust 6.325% due 25/03/2034 \$	57	57	0.51	PIMCO ETFs plc - PIMCO			
Countrywide Alternative Loan Trus 5.500% due 25/11/2035	13		9	0.08	Oak Hill European Credit Partners DAC		100		US Dollar Short Maturity UCITS ETF (d)	3,800	379	3.39
5.915% due 25/11/2035 6.012% due 25/12/2035	33 22	2	19	0.15 0.17	Palmer Square European Loan Funding	DAC			Total Investment Funds		\$ 1,042	9.32
Countrywide Home Loan Mortgage 5.930% due 25/05/2035	Pass 77			rust 0.56	5.602% due 15/11/2032 5.938% due 12/04/2032	97 92	107 102					
DEDUDCHASE A COMMUNICATION												
REPURCHASE AGREEMENTS												

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	llateral ceived)	Agre	urchase ements, Value	Agr Pro t	urchase eement oceeds o be eived ⁽¹⁾	% of Net Assets
BOS SSB	5.420% 2.600	29/12/2023 29/12/2023	02/01/2024 02/01/2024	\$ 900 195	U.S. Treasury Notes 4.000% due 28/02/2030 U.S. Treasury Notes 0.250% due 31/07/2025	\$ (921) (199)	\$	900 195	\$	901 195	8.05 1.75
Total Repurcha	se Agreeme	ents			-	\$ (1,120)	\$	1,095	\$	1,096	9.80

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES Unrealised Expiration # of Appreciation/ % of (Depreciation) **Net Assets** Description Type Month Contracts 3-Month SOFR June Futures 09/2024 \$ (34) (0.31)Short 22 3-Month SOFR March Futures Long 06/2024 22 20 0.18 E-mini S&P 500 Index March Futures Long 03/2024 5 43 0.38 Euro-Bund 10-Year Bond March Futures Short 03/2024 (5) (0.04)U.S. Treasury 2-Year Note March Futures Long 03/2024 11 23 0.21 U.S. Treasury 5-Year Note March Futures Short 03/2024 9 (20)(0.18)U.S. Treasury 10-Year Note March Futures Long 03/2024 19 54 0.49 U.S. Treasury 30-Year Bond March Futures Long 03/2024 0.08 0.81 \$ 90 Total Financial Derivative Instruments Dealt in on a Regulated Market \$ 90 0.81

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-41 5-Year Index CDX.IG-41 5-Year Index	5.000% 1.000	20/12/2028 20/12/2028	\$ 198 5,700	\$ 5 20	0.04 0.18
			_	\$ 25	0.22

Pay/ Receive Floating	RATE SWAPS	Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Receive(3)	1-Day JPY-MUTKCALM Compounded-OIS	1.000%	21/03/2034	¥ 40,000	\$ (5)	(0.04)
Pay	1-Day USD-SOFR Compounded-OIS	0.407	21/07/2024	\$ 200	(1)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	200	5	0.04
Pay	1-Day USD-SOFR Compounded-OIS	0.740	15/02/2027	100	1	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2025	350	4	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2027	300	(6)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	100	(3)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	100	(6)	(0.06)
Receive	1-Day USD-SOFR Compounded-OIS	1.277	21/07/2031	200	(6)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	200	(6)	(0.05)
Pay	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2024	600	(10)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	700	(13)	(0.12)
Receive	1-Day USD-SOFR Compounded-OIS	2.500	18/12/2024	100	0	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.750	21/06/2053	100	(7)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	200	(4)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	900	(29)	(0.25)
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	200	(3)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	300	(10)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	200	(9)	(0.08)
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	1,000	0	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	20/12/2028	900	23	0.20
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	100	4	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	100	4	0.04
Pay	1-Day USD-SOFR Compounded-OIS	4.250	20/12/2025	1,900	19	0.17
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	100	5	0.04
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 500	19	0.17
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	€ 90	(10)	(0.09)
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	100	(2)	(0.02)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	200	10	0.09
					\$ (36)	(0.32)
Total Centr	ally Cleared Financial Derivative Instruments				\$ (11)	(0.10)

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁽³⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INTEREST RA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235%	22/01/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	100	0	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	100	(1)	(2)	(0.02)
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	100	(1)	0	0.00
							\$ (2)	\$ (2)	(0.02)

⁽¹⁾ Notional Amount represents the number of contracts.

TOTAL RETURN SWAPS ON INDICES

Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate	Noti Amo		Maturity Date	Premiums Paid/(Received)	Unrea Apprea (Depre	iation/	Fai Val		% of Net Assets
BOA	Receive	S&P 500 Total	62	1-Month USD-LIBOR plus									
		Return Index		a specified spread	\$	640	02/10/2024	\$ 0	\$	(3)	\$	(3)	(0.02)
BRC	Receive	S&P 500 Total	123	1-Month USD-LIBOR plus									
		Return Index		a specified spread	1,	,270	02/10/2024	0		(5)		(5)	(0.05)
CBK	Receive	S&P 500 Total	170	1-Month USD-LIBOR plus									
		Return Index		a specified spread	1,	,756	10/01/2024	0		(7)		(7)	(0.07)
RBC	Receive	S&P 500 Total	569	1-Month USD-LIBOR plus	_			_		··			
		Return Index		a specified spread	5,	,877	21/02/2024	0		(25)	(.	25)	(0.22)
	Receive	S&P 500 Total	41	1-Month USD-LIBOR plus				_		<i>(</i> -)		,_,	
		Return Index		a specified spread		423	06/11/2024	0		(2)		(2)	(0.02)
								\$ 0	\$	(42)	\$ (42)	(0.38)

	CONTRACTS

Counterparty	Settlement Month		rency to Delivered		urrency to e Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
ВОА	03/2024 03/2024	IDR \$	223,881 4	\$ IDR	14 62,106	\$ 0 0	\$ (1) 0	\$ (1) 0	(0.01) 0.00
BPS	03/2024 01/2024		1 6	INR CAD	68 8	0	0	0	0.00 0.00
BRC	01/2024	¥	20,000	\$	136	0	(6)	(6)	(0.05)
DIC	01/2024	\$	13	AUD	19	0	0	0	0.00
	01/2024	Ų	65	¥	9,500	3	0	3	0.03
	01/2024		5	PLN	21	1	Ö	1	0.00
	01/2024		68	ZAR	1.304	3	0	3	0.03
	02/2024	¥	30,000	\$	202	0	(14)	(14)	(0.11)
	03/2024		10,000		68	0	(4)	(4)	(0.03)
	06/2024	KRW	31,791		24	0	0	0	0.00
CBK	01/2024	AUD	24		16	0	0	0	0.00
	01/2024	€	4		4	0	0	0	0.00
	01/2024	\$	22	CAD	30	0	0	0	0.00
	01/2024		14	£	11	0	0	0	0.00
	01/2024		139	MXN	2,442	6	0	6	0.04
	01/2024		39	ZAR	712	0	0	0	0.00
	02/2024		7	BRL	36	0	0	0	0.00
	03/2024	CNH	44	\$	6	0	0	0	0.00
	03/2024	\$	4	IDR	62,047	0	0	0	0.00
DUD	06/2024	KDIM	7	KRW	9,019	0	0	0	0.00
DUB	06/2024	KRW	31,925	\$	25	0	0	0	0.00
GLM	01/2024 01/2024	CAD	393 535		289	0	(9) 0	(9) 0	(0.08)
	01/2024	DKK MXN	535 81		79 5	0	0	0	0.00 0.00
	01/2024	\$	12	AUD	18	0	0	0	0.00
	02/2024	Þ	62	BRL	318	3	0	3	0.00
	03/2024	CNH	1,729	\$	238	0	(6)	(6)	(0.06)
	03/2024	\$	1,729	CNH	121	0	0	0	0.00
	03/2024	Ų	92	IDR	1,456,820	4	0	4	0.02
JPM	01/2024	BRL	24	\$	5	0	0	0	0.00
31 141	01/2024	HUF	3,503	4	10	Ŏ	0	0	0.00
	01/2024	MXN	533		31	Ö	Ö	Ö	0.00
	01/2024	\$	9	BRL	44	Ö	Ö	Ö	0.00
	01/2024	ZAR	143	\$	8	0	0	0	0.00
	02/2024	CAD	100		73	0	(3)	(3)	(0.02)
	02/2024	\$	25	BRL	124	0	O	O´	0.00
	02/2024		113	INR	9,461	0	0	0	0.00
	03/2024	IDR	273,681	\$	17	0	(1)	(1)	(0.01)
	03/2024	INR	584		7	0	0	0	0.00
	03/2024	TWD	5,537		178	0	(5)	(5)	(0.05)
	03/2024	\$	5	IDR	78,257	0	0	0	0.00
	03/2024		1	INR	55	0	0	0	0.00
	03/2024		12	TWD	371	0	0	0	0.00

Counterparty	Settlement Month		ency to elivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	04/2024	BRL	44	\$	9	\$ 0	\$ 0	\$ 0	0.00
	06/2024	KRW	30,701		24	0	0	0	0.00
MBC	01/2024	CAD	11		8	0	0	0	0.00
	01/2024	€	1,251		1,375	0	(7)	(7)	(0.06)
	01/2024	¥	1,100		8	0	0	0	0.00
	01/2024	\$	4	BRL	20	0	0	0	0.00
	02/2024	CAD	100	\$	72	0	(4)	(4)	(0.03)
	02/2024	¥	60,000		406	0	(23)	(23)	(0.20)
	03/2024	CNH	50		7	0	0	0	0.00
MYI	01/2024	BRL	39		8	0	0	0	0.00
	01/2024	HUF	3,519		10	0	0	0	0.00
	03/2024	TWD	187		6	0	0	0	0.00
	06/2024	KRW	24,886		19	0	0	0	0.00
RBC	04/2024	MXN	0		0	0	0	0	0.00
RYL	03/2024	\$	9	CNH	63	0	0	0	0.00
SCX	03/2024		7	INR	622	0	0	0	0.00
	06/2024	KRW	47,158	\$	36	0	0	0	0.00
SSB	03/2024	\$	6	TWD	181	0	0	0	0.00
UAG	01/2024	£	47	\$	59	0	0	0	0.00
	01/2024	MXN	236		13	0	(1)	(1)	(0.01)
						\$ 20	\$ (84)	\$ (64)	(0.57)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
ВОА	01/2024	£ 60	\$ 76	\$ 0	\$ (1)	\$ (1)	0.00
	01/2024	\$ 17	£ 14	0	0	0	0.00
BRC	01/2024	£ 165	\$ 209	0	(1)	(1)	(0.01)
	01/2024	\$ 40	£ 32	0	0	0	0.00
CBK	01/2024	£ 224	\$ 284	0	(1)	(1)	(0.02)
MBC	01/2024	165	208	0	(2)	(2)	(0.01)
	01/2024	\$ 9	£ 7	0	0	0	0.00
MYI	01/2024	£ 114	\$ 144	0	(1)	(1)	(0.01)
SCX	01/2024	19	25	0	0	0	0.00
	01/2024	\$ 313	£ 248	2	0	2	0.02
SSB	01/2024	251	199	3	0	3	0.02
UAG	01/2024	313	247	2	0	2	0.02
				\$ 7	\$ (6)	\$ 1	0.01
Total OTC Financial Derivative Instrun	nents					\$ (107)	(0.96)
Total Investments						\$ 11,363	101.68
Other Current Assets & Liabilities						\$ (188)	(1.68)
Net Assets						\$ 11,175	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Principal amount of security is adjusted for inflation.
- (d) Affiliated to the Fund.

Cash of \$389 (31 December 2022: \$221) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$Nil (31 December 2022: \$640) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 9,230	\$ 24	\$ 9,254
Investment Funds	663	379	0	1,042
Repurchase Agreements	0	1,095	0	1,095
Financial Derivative Instruments ⁽³⁾	38	(66)	0	(28)
Totals	\$ 701	\$ 10,638	\$ 24	\$ 11,363

Schedule of Investments PIMCO StocksPLUS™ AR Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 7,750	\$ 0	\$ 7,750
Investment Funds	528	376	0	904
Repurchase Agreements	0	1,374	0	1,374
Financial Derivative Instruments ⁽³⁾	9	(44)	0	(35)
Securities Sold Short	0	(583)	0	(583)
Totals	\$ 537	\$ 8,873	\$ 0	\$ 9,410

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		1	As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾			
ВОА	\$ (5)	\$ 0	\$ (5)	\$ (43)	\$ 0	\$ (43)			
BRC	(23)	(30)	(53)	(4)	80	76			
CBK	(2)	0	(2)	7	0	7			
CLY	N/A	N/A	N/A	(1)	0	(1)			
DUB	N/A	N/A	N/A	(47)	0	(47)			
FAR	N/A	N/A	N/A	(16)	280	264			
GLM	(8)	0	(8)	(1)	0	(1)			
JPM	(9)	0	(9)	N/A	N/A	N/A			
MBC	(36)	0	(36)	(19)	0	(19)			
MYC	(2)	0	(2)	N/A	N/A	N/A			
MYI	(1)	0	(1)	N/A	N/A	N/A			
RBC	(27)	(260)	(287)	(17)	280	263			
RYL	N/A	N/A	N/A	(26)	0	(26)			
SCX	2	0	2	3	0	3			
SSB	3	0	3	N/A	N/A	N/A			
UAG	1	0	1	N/A	N/A	N/A			

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	46.60	20.10
Transferable securities dealt in on another regulated market	36.21	61.13
Other transferable securities & money market instruments	N/A	0.10
Investment funds	9.32	9.49
Repurchase agreements	9.80	14.42
Financial derivative instruments dealt in on a regulated market	0.81	(0.07)
Centrally cleared financial derivative instruments	(0.10)	1.43
OTC financial derivative instruments	(0.96)	(1.72)
Securities sold short	N/A	(6.12)

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023:

31-Dec-2023 (%)	31-Dec-2022 (%)
4.71	8.52
14.54	7.38
6.17	1.25
6.28	9.36
15.08	20.52
0.07	N/A
35.96	34.30
9.32	9.49
9.80	14.42
0.81	(0.07)
0.22	0.46
(0.32)	0.97
(0.02)	N/A
(0.38)	(0.39)
	4.71 14.54 6.17 6.28 15.08 0.07 35.96 9.32 9.80 0.81 0.22 (0.32)

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Forward Foreign Currency Contracts	(0.57)	(1.42)
Hedged Forward Foreign Currency Contracts	0.01	0.09
Securities Sold Short	N/A	(6.12)
Other Current Assets & Liabilities	(1.68)	1.24
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES LOAN PARTICIPATIONS AN	D ASSIGNM	ENITS		Nordea Kredit Realkreditaktiesel 2.000% due 01/10/2047 DK		0	0.00	Venture Global Calcasieu Pass LLC 3.875% due 15/08/2029 \$	900 9	818	0.18
Emerald TopCo, Inc.	ID ASSIGIVIVI	ENIS		Nykredit Realkredit A/S				Venture Global LNG, Inc.			
8.970% due 24/07/2026	\$ 39 \$	39	0.01	2.000% due 01/10/2047 Park Aerospace Holdings Ltd.	0		0.00	9.500% due 01/02/2029 9.875% due 01/02/2032	1,650 550	1,747 573	0.39
Envision Healthcare Corp. 13.258% due 15/09/2028	921	921	0.21	5.500% due 15/02/2024 Santander UK Group Holdings PL	\$ 7 C	7	0.00	Windstream Escrow LLC 7.750% due 15/08/2028	1,753	1,537	0.34
Lealand Finance Co. BV 8.470% due 28/06/2024	26	18	0.00		£ 260	361	0.08		-	21,447	4.77
Lealand Finance Co. BV (6.470 9.470% due 30/06/2025 (b)	% Cash and 3 147		PIK) 0.01	6.446% due 10/01/2029	\$ 1,700	1,760		UTILITIES			
Poseidon Bidco SASU				6.691% due 10/01/2034 Sunac China Holdings Ltd.	1,800	1,903	0.42	Gazprom PJSC Via Gaz Finance PL 2.950% due 27/01/2029	C 5,100	2,933	0.65
9.175% due 30/09/2028 PUG LLC	€ 1,900	2,101		6.000% due 30/09/2026 6.250% due 30/09/2027	8 8	1	0.00	Pacific Gas & Electric Co. 2.950% due 01/03/2026	1,154	1,094	0.24
8.970% due 12/02/2027 SCUR-Alpha 1503 GmbH	\$ 44	44	0.01	6.500% due 30/09/2027 6.750% due 30/09/2028	15 23		0.00	3.250% due 01/06/2031 3.300% due 15/03/2027	2,460	2,133	0.48
10.883% due 29/03/2030	993	916	0.20	7.000% due 30/09/2029 7.250% due 30/09/2030	23 11		0.00	3.400% due 15/08/2024 3.750% due 01/07/2028	403 1,102	396 1,033	0.09
Syniverse Holdings, Inc. 12.348% due 13/05/2027	100	88	0.02	UBS Group AG	1 670			3.750% due 15/08/2042	20	15	0.00
U.S. Renal Care, Inc. 10.470% due 20/06/2028	162	12/1	0.03	3.869% due 12/01/2029 5.959% due 12/01/2034	1,670 3,458	1,576 3,578	0.79	4.200% due 01/03/2029 4.300% due 15/03/2045	1,000 236	946 185	0.21 0.04
Windstream Services LLC	102	124	0.05	6.373% due 15/07/2026 6.442% due 11/08/2028	250 250		0.06	4.500% due 15/12/2041 4.950% due 01/07/2050	30 1,481	24 1,268	0.01 0.28
11.706% due 21/09/2027	20 _		0.00	6.537% due 12/08/2033	400		0.09	Rio Oil Finance Trust	1,401	1,200	0.20
	_	4,332	0.96	Unique Pub Finance Co. PLC 5.659% due 30/06/2027	£ 569	725	0.16	8.200% due 06/04/2028 Sprint LLC	188	192	0.04
CORPORATE BONDS & NOT BANKING & FINANCE	TES			Voyager Aviation Holdings LLC 8.500% due 09/05/2026 ^	\$ 33	10	0.00	7.625% due 01/03/2026	47	49	0.01
ABN AMRO Bank NV				Wells Fargo & Co.				Total Corporate Bonds & Notes	-	10,571 61,076	2.35 13.58
6.575% due 13/10/2026 AIB Group PLC	500	509	0.11	6.303% due 23/10/2029 6.491% due 23/10/2034	400 200 _		0.09	CONVERTIBLE BONDS & NOTE	- S	01,070	13.30
5.250% due 23/10/2031	€ 700	837	0.19		_	29,058	6.46	Sunac China Holdings Ltd.			
Avolon Holdings Funding Ltd. 2.528% due 18/11/2027	\$ 1,580	1,401	0.31	INDUSTRIALS				1.000% due 30/09/2032	13 _	1	0.00
Banca Monte dei Paschi di Sie 6.750% due 02/03/2026	na SpA € 700	792	0.18	American Airlines Pass-Through 1 3.350% due 15/04/2031	rust 28	25	0.01	MUNICIPAL BONDS & NOTES	Lei		
Banco de Credito del Peru S.A 4.650% due 17/09/2024	PEN 1,100	289	0.06	Carvana Co. 12.000% due 01/12/2028	562		0.10	Commonwealth of Puerto Rico Ge Bonds, Series 2022			
Banco Espirito Santo S.A. 2.625% due 08/05/2017 ^	€ 100		0.01	13.000% due 01/06/2030 14.000% due 01/06/2031	843 998		0.15 0.18	0.000% due 01/11/2043 Illinois State General Obligation E	428 onds. (B		0.05
Banco Santander S.A.				Energy Transfer LP 4.950% due 15/05/2028	25	25	0.01	Series 2010 6.630% due 01/02/2035	28	29	0.01
6.607% due 07/11/2028 Barclays PLC	\$ 1,500	1,598	0.35	6.100% due 01/12/2028	750		0.17	7.350% due 01/07/2035	13	14	0.00
7.437% due 02/11/2033 BPCE S.A.	625	700	0.16	Exela Intermediate LLC 11.500% due 15/04/2026	48	9	0.00	Puerto Rico Electric Power Author (BABs), Series 2010			
6.612% due 19/10/2027	750		0.17	Gazprom PJSC Via Gaz Capital S./ 2.949% due 24/01/2024	A. € 500	456	0.10	6.125% due 01/07/2040 ^	200 _	49 325	0.01
Corestate Capital Holding S.A. 9.000% PIK)	. (8.000% Cas	h or		Intelsat Jackson Holdings S.A. 6.500% due 15/03/2030	\$ 3,988	3,809	0.05	U.S. GOVERNMENT AGENCIES	_		
8.000% due 31/12/2026 ^(b) Credit Suisse AG AT1 Claim	€ 151 \$ 600		0.02	Market Bidco Finco PLC				Fannie Mae			
Deutsche Bank AG				4.750% due 04/11/2027 Mitchells & Butlers Finance PLC	€ 800	/95	0.18	0.548% due 25/11/2049 (a) 2.198% due 25/07/2033 (a)	104 37	15 4	0.00
3.547% due 18/09/2031 6.720% due 18/01/2029	400 300	351 314	0.08	6.013% due 15/12/2030 NMG Holding Co., Inc.	E 24	28	0.01	Freddie Mac 1.097% due 15/06/2042 (a)	37	5	0.00
EPR Properties 4.750% due 15/12/2026	15	14	0.00	7.125% due 01/04/2026	\$ 700	673	0.15	Ginnie Mae	37	3	0.00
4.950% due 15/04/2028	24	23	0.01	Petroleos de Venezuela S.A. 5.375% due 12/04/2037	707	79	0.02	4.500% due 20/07/2040 - 20/07/2043	9,623	9,627	2.14
GLP Capital LP 5.250% due 01/06/2025	39	39	0.01	5.500% due 12/04/2047 6.000% due 16/05/2034	762 642		0.02	5.500% due 20/07/2053	2,672	2,692	0.60
5.300% due 15/01/2029	186	185	0.04	6.000% due 15/11/2036	518	60	0.01	Ginnie Mae, TBA 3.500% due 01/01/2054	3,600	3,353	0.75
HSBC Holdings PLC 3.973% due 22/05/2030	1,700	1,589	0.35	9.750% due 17/05/2045 Petroleos Mexicanos	280	36	0.01	4.000% due 01/02/2054 4.500% due 01/02/2054	2,300 4,600	2,198 4,494	0.49
Intesa Sanpaolo SpA 7.200% due 28/11/2033	200	213	0.05	6.700% due 16/02/2032 Roadster Finance DAC	2,084	1,732	0.38	5.000% due 01/01/2054 Uniform Mortgage-Backed Securi	800		0.18
JPMorgan Chase & Co. 6.087% due 23/10/2029	750	780	0.18	2.375% due 08/12/2032	€ 100	98	0.02	3.000% due 01/03/2050 -		1 222	0.27
Lloyds Banking Group PLC				RTX Corp. 5.750% due 15/01/2029	\$ 750	784	0.17	01/05/2052 3.500% due 01/04/2048 -	1,388		0.27
4.750% due 21/09/2031 Morgan Stanley	€ 1,500	1,753	0.39	Topaz Solar Farms LLC 4.875% due 30/09/2039	66	61	0.01	01/02/2050 4.000% due 01/08/2039 -	497		0.10
0.000% due 02/04/2032 (h) Nationwide Building Society	\$ 700	425	0.09	5.750% due 30/09/2039	572		0.13	01/05/2047 Uniform Mortgage-Backed Securi	1,164 ty, TBA	1,125	0.25
4.500% due 01/11/2026	€ 300 € 1.250		0.08	U.S. Renal Care, Inc. 10.625% due 28/06/2028	32	24	0.01	3.000% due 01/01/2039 -	18,400	16,468	3.66
6.557% due 18/10/2027 NatWest Group PLC	\$ 1,350	1,398	0.31	United Airlines Pass-Through Trus 4.150% due 11/10/2025	s t 7	7	0.00	3.500% due 01/01/2054	23,950	21,982	4.89
4.445% due 08/05/2030 4.892% due 18/05/2029	1,200 500	1,151 491	0.26 0.11	5.875% due 15/04/2029 Valaris Ltd.	4,543	4,605		4.500% due 01/02/2054	36,600 17,800	17,267	7.70 3.84
5.076% due 27/01/2030	1,400	1,380		8.375% due 30/04/2030	11	11	0.00		11,525 22,125	11,405 22,225	2.53 4.94

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.000% due 01/01/2054 6.500% due 01/02/2054 7.000% due 01/03/2054	\$ 31,925 \$ 12,625 3,300 _	32,419 12,937 3,398	7.20 2.88 0.76	Eurosail PLC 6.039% due 13/09/2045 6.289% due 13/06/2045	£ 2,477 \$ 880	3,117 1,117		Countrywide Asset-Backed Ce 5.720% due 25/11/2047 5.730% due 25/12/2036	\$ 5,101 S 1,891	4,491 1,718	1.00
U.S. TREASURY OBLIGAT	-	198,742	44.18	GreenPoint Mortgage Funding 5.870% due 25/10/2046	Trust \$ 370	334	0.07	6.535% due 25/08/2035 Credit-Based Asset Servicing 8			:
U.S. Treasury Bonds	10143			Grifonas Finance PLC 4.212% due 28/08/2039	€ 177	191	0.04	3.201% due 25/01/2037 Cumulus Static CLO DAC	167	52	0.01
2.875% due 15/11/2046 3.000% due 15/11/2045	2,200 4,800	1,762 3,951	0.39 0.88	GSMPS Mortgage Loan Trust 7.060% due 20/10/2032	\$ 1,238	1,106	0.25	5.499% due 25/04/2033 Fieldstone Mortgage Investme	€ 1,400 ent Trust	1,546	0.34
3.000% due 15/08/2048 3.000% due 15/02/2049	20 3,500	16 2,849	0.00	GSMSC Resecuritization Trust 2.167% due 26/04/2037	7,355	1,939	0.43	5.697% due 25/11/2036 First Franklin Mortgage Loan	\$ 1,748 Trust	1,013	0.23
3.125% due 15/02/2043 3.375% due 15/05/2044	114 20	98 18	0.02	HomeBanc Mortgage Trust 3.815% due 25/04/2037	15	13	0.00	5.590% due 25/12/2036 Fremont Home Loan Trust	4,076	3,865	0.86
3.625% due 15/08/2043 3.625% due 15/02/2044 3.750% due 15/11/2043	372 280 160	342 257 150	0.08 0.06 0.03	JPMorgan Mortgage Trust 4.473% due 25/08/2036	30	24	0.01	5.620% due 25/01/2037 Golden Bar Securitisation SRL	1,431	650	0.14
4.375% due 15/08/2043 (j)	1,000	1,021	0.03	5.099% due 25/01/2037 Legacy Mortgage Asset Trust	76		0.01	6.816% due 22/09/2043 GSAMP Trust	€ 1,500	1,679	0.37
U.S. Treasury Inflation Prote 0.125% due 15/07/2024 (i)	5,209	5,120	1.14	7.221% due 28/01/2070	679	680	0.15	5.840% due 25/03/2047	\$ 9,000	6,882	1.53
0.125% due 15/10/2024 (i) 0.125% due 15/04/2025	4,629 447	4,528 431	0.10	MASTR Adjustable Rate Mortg 6.570% due 25/09/2037	7,300	3,203	0.71	Home Equity Mortgage Loan A 5.590% due 25/04/2037	1,745	1,202	
0.125% due 15/01/2031 0.125% due 15/07/2031 0.250% due 15/01/2025	118 115 1,721	106 102 1,671	0.02 0.02 0.37	Morgan Stanley Capital Trust 7.609% due 15/07/2035	3,026	2,961	0.66	5.630% due 25/11/2036 5.640% due 25/04/2037	3,219 1,807	2,816 1,245	0.63 0.28
0.250% due 15/01/2025 0.250% due 15/02/2050 0.500% due 15/04/2024 (i)	1,197 3,477	781 3,433	0.17 0.76	Morgan Stanley Mortgage Loa 5.730% due 25/04/2035	n Trust 49	46	0.01	HSI Asset Securitization Corp. 5.610% due 25/01/2037	4,795	3,624	0.81
0.625% due 15/01/2024 0.625% due 15/07/2032	5,907 3,177	5,892 2,904	1.31 0.65	Mortimer BTL PLC 0.000% due 22/12/2056 Primrose Residential DAC	£ 1,200	1,534	0.34	Long Beach Mortgage Loan Ti 5.830% due 25/03/2046 6.070% due 25/01/2036	2,964 2,589	2,374 2,252	0.53 0.50
0.750% due 15/02/2042 0.750% due 15/02/2045 0.875% due 15/02/2047	136 1,045 1,275	111 818 1,006	0.03 0.18 0.22	4.876% due 24/10/2061	€ 2,064	2,267	0.50	Madison Avenue Manufacture 8.720% due 25/03/2032	ed Housing 165	Contract 1 165	Γ rust 0.04
1.000% due 15/02/2046 1.000% due 15/02/2048	519 1,622	425 1,310	0.10 0.29	RBSGC Mortgage Loan Trust 6.000% due 25/01/2037	\$ 14	12	0.00	Madison Park Euro Funding D 4.715% due 15/01/2032	AC € 1,500	1,633	0.36
1.000% due 15/02/2049 1.375% due 15/07/2033	3,925 4,052	3,163 3,932	0.70 0.87	RMAC PLC 0.000% due 15/02/2047	£ 1,300	1,663	0.37	Man GLG Euro CLO DAC 5.779% due 15/10/2036	2,880	3,189	0.71
1.375% due 15/02/2044 1.500% due 15/02/2053	132 828	118 752	0.03 0.17	Sandwell Commercial Finance 5.875% due 30/09/2037	21		0.00	MASTR Asset-Backed Securities 5.990% due 25/06/2036		1,234	
2.125% due 15/02/2041 U.S. Treasury Notes	140	144	0.03	Structured Adjustable Rate Mo 4.213% due 25/09/2035	\$ 50	31	0.01	Morgan Stanley ABS Capital,	nc. Trust	·	
0.375% due 30/09/2027 0.500% due 31/10/2027	110 200	96 176	0.02 0.04	6.412% due 25/05/2035 Twin Bridges PLC	117		0.02	3.938% due 25/01/2035 5.580% due 25/02/2037 5.620% due 25/02/2037	911 699 2,169	809 331 1,028	0.18 0.07 0.23
0.625% due 30/11/2027 0.625% due 31/12/2027	1,860 760	1,640 668	0.36 0.15	6.432% due 15/05/2056 WaMu Mortgage Pass-Through	£ 1,200 h Certificates	1,533 Trust	0.34	5.720% due 25/03/2037	7,988	3,424	0.25
0.750% due 31/01/2028 1.250% due 30/06/2028 (i)	640 14,000	564 12,487	0.13 2.78	4.397% due 25/12/2046 6.060% due 25/08/2046	\$ 1,881 819	1,528	0.34 0.15	Nassau Ltd. 6.905% due 15/01/2030	1,311	1,313	0.29
1.500% due 15/08/2026 2.250% due 15/11/2025	200 1,030	187 992	0.04	Washington Mutual Mortgage Certificates Trust	Pass-Throug			Nelnet Student Loan Trust 5.910% due 27/09/2066	2,621	2,612	0.58
2.375% due 31/03/2029 2.625% due 31/01/2026 (i)	3,200 9,200		0.66	5.500% due 25/05/2035 Wells Fargo Alternative Loan T	269 Trust	216	0.05	New Century Home Equity Log 6.250% due 25/03/2035	72	69	
2.625% due 15/02/2029 2.750% due 15/02/2028 2.875% due 15/08/2028	160 600 120	151 574 115	0.03 0.13 0.03	6.250% due 25/07/2037 Wells Fargo Mortgage-Backed	845		0.16	7.495% due 25/05/2034 Palmer Square European Loan		AC	0.00
2.875% due 15/06/2026 2.875% due 30/04/2029 (i) 2.875% due 15/05/2032	8,700 630	8,277 584	1.84 0.13	6.376% due 25/10/2036	11		0.00	0.000% due 15/05/2033 Park Place Securities, Inc. Asse	€ 1,400 et-Backed	1,543	0.34
4.000% due 31/10/2029	3,600 _	3,618 89,224	0.80	ASSET-BACKED SECURITIES	_ 5	30,322	0.07	Pass-Through Certificates 6.790% due 25/01/2036	\$ 5,365	4,991	1.11
NON-AGENCY MORTGAG	F-BACKED S			ACE Securities Corp. Home Equ	uity Loan Tru		4.27	Penta CLO DAC 4.906% due 25/01/2033	€ 1,500	1,634	0.36
American Home Mortgage A	Assets Trust			5.950% due 25/04/2036 Aegis Asset-Backed Securities		5,731		Renaissance Home Equity Loa 5.434% due 25/08/2035	n Trust \$ 17	17	0.00
5.932% due 25/11/2046 Avon Finance PLC	4,405	1,241		6.470% due 25/03/2035 Ameriquest Mortgage Securiti			0.10	Saxon Asset Securities Trust 7.220% due 25/12/2037	1,574	1,479	0.33
0.000% due 28/12/2049 Banc of America Funding Co		3,943	0.88	5.980% due 25/04/2036 Ameriquest Mortgage Securiti	212 es, Inc. Asset		0.05	SLM Student Loan Trust 6.252% due 25/03/2026	3,012	2,982	0.66
4.407% due 25/09/2048 Banc of America Funding Tru		1,489		Pass-Through Certificates 6.445% due 25/07/2035 6.445% due 25/09/2035	3,990	3,669		Sound Point Euro CLO Funding 5.065% due 15/01/2035	DAC € 1,500	1,641	0.36
3.452% due 20/05/2036 Bear Stearns Mortgage Fund	35 ding Trust		0.01	Arbour CLO DAC	1,635	1,306		Soundview Home Loan Trust 5.935% due 25/06/2036	\$ 7,565	6,302	1.40
5.910% due 25/08/2036 CitiMortgage Alternative Lo	878 an Trust	778	0.17	4.905% due 15/03/2033 Argent Securities Trust	€ 1,400	1,526		6.470% due 25/09/2037 6.505% due 25/05/2035	5,597 1,012		
6.000% due 25/12/2036 Countrywide Alternative Loa	178 an Trust	150	0.03	5.770% due 25/07/2036 Asset-Backed Funding Certifica	\$ 4,909 ates Trust	4,278	0.95	Structured Asset Securities Co 5.810% due 25/12/2036	orp. Mortga 90		
5.500% due 25/09/2035 5.750% due 25/06/2037 6.000% due 25/10/2035	1,883 1,601 308	1,370 1,419	0.30 0.32 0.05	6.295% due 25/08/2033 Bear Stearns Asset-Backed Sec 7.420% due 25/11/2039	0 curities Trust 257		0.00	5.970% due 25/11/2037 6.595% due 25/07/2035	2,600 1,220	2,284 1,201	0.51 0.27
Countrywide Home Loan Mo		Through T	rust	Castlelake Aircraft Securitizati				7.202% due 20/09/2039	1,366		0.30
6.130% due 25/02/2035 Countrywide Home Loan Re	performing R	EMIC Trus		4.125% due 15/06/2043 Centerline Logistics Corp.			0.10	Wells Fargo Home Equity Asse 5.890% due 25/03/2037	6 E	6	0.00
6.500% due 25/11/2034	179	100	0.04	9.250% due 15/12/2027 9.750% due 15/12/2027	38 47		0.01		-	100,577	22.35

DESCRIPTION	PAR (000S)	FAIR % VALUE N (000S) ASSE	ET .	SHARES	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	
SOVEREIGN ISSUES			Windstream Holdings, Inc. (c)	2,586	\$ 77	0.02	Banco Bilbao Vizcaya			
Argentina Government Inter	national Bon	d			8,270	1.84	Argentaria S.A.	185,247 \$	1,689	0.37
0.750% due 09/07/2030	\$ 5,195	\$ 2,050 0.4					Banco de Chile	1,382,672	164	0.04
1.000% due 09/07/2029	377	151 0.0					Banco do Brasil S.A.	26,800	305	0.07
3.500% due 09/07/2041	448	153 0.0		3,492	389	0.09	Banco Santander S.A.	39,900	167	0.04
3.625% due 09/07/2035 3.625% due 09/07/2046	2,879 115	962 0.2 40 0.0		2,137	167	0.04	BlackRock, Inc.	229	186	0.04
Australia Government Interr			D.R. Horton, Inc.	1,388	211	0.05	Brookfield Asset			
1.750% due 21/06/2051 AU		887 0.2	eBay, Inc.	16,595	724	0.16	Management Ltd. 'A'	4,660		0.04
Autonomous City of Buenos	•		Garmin Ltd. (c)	4,118	529	0.12	Cairo Mezz PLC (c)	59,349		0.00
122.642% due 22/02/2028 (a) AF		24 0.0	Home Depot, Inc.	476	165	0.04	CaixaBank S.A.	129,645	534	0.12
Export-Credit Bank of Turke	у		Honda Motor Co. Ltd. (c)	67,500	696	0.15	China Construction Bank	2.052.000	4 700	0.20
8.250% due 24/01/2024	\$ 200	200 0.0	Industria de Diseno Textil S.A.	2,179	95	0.02	Corp. 'H'	2,862,000	1,702	0.38
Israel Government Internation			Kia Corp. (c)	8,226	636	0.14	China Pacific Insurance Group Co. Ltd. 'A'	79,600	161	0.04
3.800% due 13/05/2060	2,400	1,728 0.3		7,837	1,168	0.26	Erste Group Bank AG	10,717		0.10
	€ 3,500	3,957 0.8	Next PLC	3,727	385	0.08	Eurobank Ergasias Services	10,717	474	0.10
Mexico Government Interna 2.750% due 27/11/2031 (f) MX		920 0.2	PulteGroup, Inc.	6,816	704	0.15	and Holdings S.A. 'A' (c)	357,530	636	0.14
3.000% due 03/12/2026 (f)	18,358	1.007 0.2		69,514	1,630	0.36	FirstRand Ltd.	158,635		0.14
4.000% due 30/11/2028 (f)	1,836	106 0.0		18,900	345	0.08	Hartford Financial Services	130,033	057	0.17
Peru Government Internatio	nal Bond				7,844	1.74	Group, Inc.	9,171	737	0.16
5.400% due 12/08/2034 PE		20 0.0					Industrial & Commercial			
6.150% due 12/08/2032	200 2	53 0.0 1 0.0					Bank of China Ltd. 'H'	1,294,000	631	0.14
6.950% due 12/08/2031	Z	1 0.0	Altria Group, Inc.	55,395	2,235	0.50	Intesa Sanpaolo SpA	162,638	476	0.10
Provincia de Buenos Aires 129.126% due 12/04/2025 (a) AF	RS 14,289	12 0.0	Ambev S.A.	147,300	414	0.09	Julius Baer Group Ltd.	6,472	363	0.08
Republic of Greece Governm			British American Tobacco PLC	4,804	141	0.03	Manulife Financial Corp.	25,880	575	0.13
	€ 58	67 0.0	Coca-Cola Co.	51,442	3,031	0.67	Mediobanca Banca di			
3.900% due 30/01/2033	61	72 0.0		41,765	459	0.10	Credito Finanziario SpA	16,909	210	0.05
4.000% due 30/01/2037	36	43 0.0		7,081	163	0.04	NN Group NV	4,467	177	0.04
4.200% due 30/01/2042		13 0.0	ITC Ltd.	39,708	220	0.05	PICC Property & Casualty Co.			
Romania Government Intern	national Bond 500		J Sainsbury PLC	49,757	192	0.04	Ltd. 'H'	214,000		0.06
5.500% due 18/09/2028 6.375% due 18/09/2033	500	569 0.13 585 0.13		32,900	850	0.19	Poste Italiane SpA	15,611		0.04
Russia Government Internat		303 0.1.	Jeronimo Martins SGPS S.A.	8,874	226	0.05	Power Finance Corp. Ltd.	46,557	214	0.05
	\$ 800	516 0.1	Kimberly-Clark Corp.	10,470	1,272	0.28	Powszechny Zaklad	10 200	221	0.05
4.750% due 27/05/2026 ^	1,200	846 0.1	MEIJI Holdings Co. Ltd. (c)	6,600	157	0.04	Ubezpieczen S.A.	18,399		0.05
5.100% due 28/03/2035 ^	200	81 0.0	Tronnan man day di dap zear				REC Ltd.	41,277	205	0.04
5.250% due 23/06/2047 ^ 5.625% due 04/04/2042 ^	4,200 1,800	1,491 0.3 1,210 0.2	, (-)()	8,644	1,295		Samsung Fire & Marine Insurance Co. Ltd. (c)	944	192	0.04
5.875% due 16/09/2043 ^	200	126 0.0	repsico, ilic.	2,886	490	0.11	Sanlam Ltd.	44,845		0.04
7.150% due 12/11/2025 ^ RU		985 0.2	Philip Morris	7 711	725	0.16	Singapore Exchange Ltd.	26,400		0.04
7.500% due 31/03/2030 ^	\$ 202	133 0.0		7,711		0.16	Sompo Holdings, Inc. (c)	9,300		0.10
7.950% due 07/10/2026 ^ RU	•	341 0.0		18,000		0.04	SpareBank 1 SR-Bank ASA	1,345		0.00
South Africa Government In			Procter & Gamble Co.	16,519	2,421		State Street Corp.	2,162		0.00
10.500% due 21/12/2026 ZA		5,558 1.2	J 1	5,788		0.18	· ·	147,250		0.04
Venezuela Government Intel 6.000% due 09/12/2020 ^	rnational Bon \$ 289	40 0.0	Tesco PLC	222,537		0.18	Stearns Holdings LLC 'B' (c) Swiss Re AG	9,476		0.00
7.000% due 31/03/2048 ^	107	16 0.0			16,098	3.58				
7.650% due 21/04/2035 ^	266	42 0.0					Synchrony Financial	13,108		0.11
8.250% due 13/10/2034 ^	269	42 0.0					T. Rowe Price Group, Inc.	7,031	/5/	0.17
9.000% due 07/05/2049 ^	144	23 0.0		104,000	357	0.08	Voyager Aviation Holdings LLC (c)	16	0	0.00
9.250% due 15/09/2037 ^ 9.250% due 07/05/2038 ^	301 256	58 0.0 45 0.0		48,302		0.05	LLC (C)	10 _	19,158	
11.750% due 21/10/2026 ^	40	8 0.0		3,893		0.10		-	13,130	4.20
11.950% due 05/08/2041 ^	400	78 0.0		4,617		0.06	HEALTH CARE			
12.750% due 23/08/2032 ^	180	30 0.0	Marathon Petroleum Corp.	10,072	1,494		AbbVie, Inc. (c)	23,412	3,628	0.81
		25,289 5.6	Oil & Natural Gas Corp. Ltd.	98,600		0.05	Amgen, Inc. (c)	2,030		0.13
	SHARES		OMV AG	4,404		0.03	AMSURG Corp. (c)(h)	52,753		0.60
COMMON STOCKS			Petroleo Brasileiro S.A.	117,100		0.21	Bristol-Myers Squibb Co. (c)	4,820		0.05
COMMUNICATION SERVICE	c C		Phillips 66	1,841		0.21	CSPC Pharmaceutical	1,020	217	0.05
			Polski Koncern Naftowy	1,041	243	0.05	Group Ltd.	268,000	249	0.05
Clear Channel Outdoor	220 200	502 N 1	ODLENCA	18,241	304	0.07	Dr Reddy's Laboratories Ltd.	3,399	237	0.05
Holdings, Inc. (c)	320,208	583 0.1	'	14,283		0.06	Gilead Sciences, Inc.	11,997		0.22
Electronic Arts, Inc.	8,023	1,098 0.2	Valena Francis Com	11,069	1,439		Johnson & Johnson	22,961		0.80
iHeartMedia, Inc. 'A' (c)	75,157	201 0.0	,	11,005	6,385		Merck & Co., Inc.	11,933		0.29
iHeartMedia, Inc. 'B' (c)	58,371	140 0.0	3		0,505	1.72	Novartis AG	21,261		0.48
Intelsat Emergence	E / 016	1 565 0 2	FINANCIALS				Pfizer, Inc. (c)	61,401		0.39
S.A. (c)(h)	54,916	1,565 0.3	2: C DI C	30,612	942	0.21	Roche Holding AG	10,661		0.69
Koninklijke KPN NV	44,673	154 0.0	ADM AMDO Dank MV	11,074		0.04	Notice Holding Ad	10,001	20,535	
Nintendo Co. Ltd. (c)	32,700	1,702 0.3	Aflac, Inc. (c)	1,821		0.04		-	20,333	4.30
Telkom Indonesia	1 /55 000	272 00		4,843		0.05	INDUSTRIALS			
Persero Tbk PT	1,455,000	373 0.0	Ameriprise Financial, Inc.	1,520		0.03	3M Co.	16,433	1 796	0.40
Verizon Communications,			Assicurazioni Generali SpA	31,845		0.15	AP Moller - Maersk A/S 'B'	151		0.40
Inc. (c)	57,824	2,180 0.4		56,665	1,852		Astra International Tbk PT	627,500		0.05
Vodafone Group PLC	226,014	197 0.0	ANA S.A.	50,005	1,002	0.71	. See	027,300	250	5.55

		FAIR VALUE	% OF NET			FAIR VALUE	% OF NET			FAIR VALUE	% OF NET
DESCRIPTION	SHARES	(000S)	ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS	DESCRIPTION	SHARES	(000S)	ASSETS
BAE Systems PLC	94,192 \$	1,333	0.30	Nucor Corp.	4,372 \$	761	0.17	Crown Castle, Inc.	8,106	\$ 934	0.21
Caterpillar, Inc. (c)	793	234	0.05	Steel Dynamics, Inc.	3,789	447	0.10	Digital Realty Trust, Inc.	10,808	1,455	0.32
Cie de Saint-Gobain S.A.	14,208	1,048	0.23	Vale S.A.	60,900	965	0.21	EPR Properties	21,702	1,051	0.23
Deutsche Post AG	6,133	304	0.07			7,800	1.73	Equity Residential	11,005	673	0.15
Eiffage S.A.	2,260	243	0.05					Gaming and Leisure			
GEA Group AG	4,932	205	0.05	REAL ESTATE				Properties, Inc.	30,410	1,501	0.33
ITOCHU Corp. (c)	4,300	175	0.04	Sunac Services Holdings Ltd.	61,391	15	0.00	Healthcare Realty	44.252	764	0.47
Mitsubishi Corp. (c)	50,400	803	0.18	UTILITIES				Trust, Inc.	44,352	764	0.17
Mitsui & Co. Ltd. (c)	13,500	506	0.11		12.061	176	0.04	Healthpeak Properties, Inc.	,	631	0.14
Mitsui OSK Lines Ltd. (c)	10,800	345	0.08	E.ON SE	13,061	176	0.04	Highwoods Properties, Inc.	57,621	1,323	0.29
Nippon Yusen KK (c)	15,000	463	0.10	Endesa S.A.	9,980	204	0.05	Kilroy Realty Corp.	24,160	963	0.21
Owens Corning (c)	2,797	415	0.09	Enel SpA (c)	145,393	1,082	0.24	Macerich Co.	34,342	530	0.12
PACCAR, Inc. (c)	6,539	639	0.14	Engie S.A.	46,731	824	0.18	National Storage			
Siemens AG (c)	1,069	201		Fortum Oyj	13,857	200	0.05	Affiliates Trust	26,906	1,116	0.25
SKF AB 'B'	9,354	188	0.04	Iberdrola S.A. (c)	13,543	178	0.04	Omega Healthcare	17 110	F2F	0.12
Thales S.A.	2,192	325	0.07	Power Grid Corp. of	1.45 701	445	0.00	Investors, Inc.	17,116	525	0.12
Vinci S.A.	7,520		0.21	India Ltd.	145,791	415	0.09	Park Hotels & Resorts, Inc.	101,507	1,553	0.35
viller 5.A.	7,320 _	10,672			_	3,079	0.69	Public Storage	1,985	605	0.14
	_	10,072	2.31		_	110,865	24.64	Realty Income Corp.	15,458	888	0.20
INFORMATION TECHNOLOGY				WARRANTS				Simon Property Group, Inc.		1,629	0.36
Apple, Inc.	8,634	1,662	0.37	WARRANTS				Uniti Group, Inc.	1,773	10	0.00
ASE Technology Holding	-,	.,		Guaranteed Rate, Inc		_		VICI Properties, Inc.	111,492	3,555	0.79
Co. Ltd.	94,000	412	0.09	Exp. 31/12/2060	706	0	0.00	WP Carey, Inc.	13,160	853	0.19
Asustek Computer, Inc.	13,000	207	0.05	Intelsat Emergence S.A	1 120	2	0.00			24,636	5.48
				Exp. 17/02/2027	1,128	3	0.00				
Cisco Systems, Inc. (c)	58,371	2,949	0.66		-	2	0.00		PAR		
Cisco Systems, Inc. (c) HCL Technologies Ltd. (c)	58,371 26,787	,	0.66	·		3	0.00		(000S)		
		,	0.10	PREFERRED SECURITIES	-	3	0.00	SHORT-TERM INSTRUME	(000S)		
HCL Technologies Ltd. (c)	26,787	471 191	0.10	PREFERRED SECURITIES	-	3	0.00	ARGENTINA TREASURY B	(000S)		
HCL Technologies Ltd. (c) KLA Corp.	26,787 328	471 191	0.10 0.04 0.05	Bayerische Motoren Werke AC	- i			ARGENTINA TREASURY BI (34.368)% due	(000S) ENTS LLS		
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp.	26,787 328 61,000	471 191 232	0.10 0.04 0.05	Bayerische Motoren Werke AC 0.000%	-	177	0.00	ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR	(000S)	49	0.01
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c)	26,787 328 61,000 47,000	471 191 232 1,552	0.10 0.04 0.05 0.34 0.25	Bayerische Motoren Werke AC	- i			ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due	(000S) ENTS LLS		
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c)	26,787 328 61,000 47,000 2,948	471 191 232 1,552 1,108	0.10 0.04 0.05 0.34 0.25	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000%	i 1,772	177	0.04	ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR	(000S) ENTS LLS	94	0.02
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c)	26,787 328 61,000 47,000 2,948	471 191 232 1,552 1,108	0.10 0.04 0.05 0.34 0.25	Bayerische Motoren Werke AC 0.000% Gerdau S.A.	i 1,772	177	0.04	ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due	(000S) ENTS LLS		
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek	26,787 328 61,000 47,000 2,948 6,482	471 191 232 1,552 1,108 571	0.10 0.04 0.05 0.34 0.25 0.13	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society	1,772 34,600	177 167	0.04	ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due	(000s) ENTS LLS 5 30,963 26,599	94	0.02
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp.	26,787 328 61,000 47,000 2,948 6,482	471 191 232 1,552 1,108 571 303 170	0.10 0.04 0.05 0.34 0.25 0.13 0.07	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250%	1,772 34,600	177 167	0.04 0.04 0.23	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BILL 10.900% due	(000s) ENTS LLS 5 30,963 26,599	94 143	0.02
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV	26,787 328 61,000 47,000 2,948 6,482 18,000 739	471 191 232 1,552 1,108 571 303 170	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de	1,772 34,600 6,220 149,900 Chile S.A.	177 167 1,033 1,144	0.04 0.04 0.23 0.25	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BILL 10.900% due 04/01/2024 (d)(e) HU	(000s) ENTS LLS 5 30,963 26,599	94 143 508	0.02
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp.	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000	471 191 232 1,552 1,108 571 303 170 168 182	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000%	1,772 34,600 6,220 149,900 Chile S.A. 2,983	177 167 1,033	0.04 0.04 0.23 0.25	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BILL 10.900% due	(000s) ENTS LLS 5 30,963 26,599	94 143	0.02
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc.	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000	471 191 232 1,552 1,108 571 303 170 168 182	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC	1,772 34,600 6,220 149,900 Chile S.A. 2,983	177 167 1,033 1,144 180	0.04 0.04 0.23 0.25 0.04	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BILL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments	(000s) INTS LLS 5 30,963 26,599 5 176,000	94 143 508 651	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp.	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.04 0.05 0.13	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000%	1,772 34,600 6,220 149,900 Chile S.A. 2,983	177 167 1,033 1,144 180	0.04 0.04 0.23 0.25 0.04 0.00	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BILL 10.900% due 04/01/2024 (d)(e) HU	(000s) ENTS LLS 5 30,963 26,599	94 143 508	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp.	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.04 0.05 0.13	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC	1,772 34,600 6,220 149,900 Chile S.A. 2,983	177 167 1,033 1,144 180	0.04 0.04 0.23 0.25 0.04	ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments	(000s) INTS LLS 5 30,963 26,599 5 176,000	94 143 508 651	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp.	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC	1,772 34,600 6,220 149,900 Chile S.A. 2,983	177 167 1,033 1,144 180	0.04 0.04 0.23 0.25 0.04 0.00	ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities	(000S) ENTS LLS 5 30,963 26,599 5 176,000 SHARES	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd.	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500%	1,772 34,600 6,220 149,900 Chile S.A. 2,983	177 167 1,033 1,144 180	0.04 0.04 0.23 0.25 0.04 0.00	ARGENTINA TREASURY B (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments	(000S) ENTS LLS 5 30,963 26,599 5 176,000 SHARES	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd. CRH PLC	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500%	1,772 34,600 6,220 149,900 Chile S.A. 2,983	177 167 1,033 1,144 180	0.04 0.04 0.23 0.25 0.04 0.00 0.60	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds	(000S) ENTS LLS 5 30,963 26,599 5 176,000 SHARES	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd. CRH PLC Evraz PLC (c)	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000 ——————————————————————————————————	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500%	1,772 34,600 6,220 149,900 Chile S.A. 2,983 93	177 167 1,033 1,144 180 0 2,701	0.04 0.04 0.23 0.25 0.04 0.00 0.60	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar	(000S) ENTS LLS 5 30,963 26,599 5 176,000 SHARES	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd. CRH PLC Evraz PLC (c) Fortescue Ltd.	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500% REAL ESTATE INVESTMENT Apartment Income REIT Corp.	1,772 34,600 6,220 149,900 Chile S.A. 2,983 93	177 167 1,033 1,144 180 0 2,701	0.04 0.04 0.23 0.25 0.04 0.00 0.60	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating	(000S) INTS LLS 5 30,963 26,599 5 176,000 S SHARES	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15 145.53
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd. CRH PLC Evraz PLC (c) Fortescue Ltd. Grupo Mexico S.A.B. de	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45 0.29 0.24 0.00 0.23	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500% REAL ESTATE INVESTMENT Apartment Income REIT Corp. Apple Hospitality REIT, Inc.	1,772 34,600 6,220 149,900 Chile S.A. 2,983 93 TRUSTS 31,255 64,437	177 167 1,033 1,144 180 0 2,701 1,085 1,070 852	0.04 0.04 0.23 0.25 0.04 0.00 0.60	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar	(000S) ENTS LLS 5 30,963 26,599 5 176,000 SHARES	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd. CRH PLC Evraz PLC (c) Fortescue Ltd. Grupo Mexico S.A.B. de C.V. 'B'	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45 0.29 0.24 0.00 0.23	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500% REAL ESTATE INVESTMENT Apartment Income REIT Corp. Apple Hospitality REIT, Inc. Boston Properties, Inc.	1,772 34,600 6,220 149,900 Chile S.A. 2,983 93 TRUSTS 31,255 64,437 12,143 23,360	177 167 1,033 1,144 180 0 2,701 1,085 1,070 852	0.04 0.04 0.23 0.25 0.04 0.00 0.60	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BIL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating	(000S) ENTS LLS 5 30,963 26,599 26,599 SSCHEMES 17,961	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15 145.53
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd. CRH PLC Evraz PLC (c) Fortescue Ltd. Grupo Mexico S.A.B. de C.V. 'B' Heidelberg Materials AG	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45 0.29 0.24 0.00 0.23	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500% REAL ESTATE INVESTMENT Apartment Income REIT Corp. Apple Hospitality REIT, Inc. Boston Properties, Inc. CareTrust REIT, Inc.	1,772 34,600 6,220 149,900 Chile S.A. 2,983 93 TRUSTS 31,255 64,437 12,143 23,360 378	177 167 1,033 1,144 180 0 2,701 1,085 1,070 852 523	0.04 0.04 0.23 0.25 0.04 0.00 0.60	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BILL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (g)	(000S) ENTS LLS 5 30,963 26,599 26,599 SSCHEMES 17,961	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15 145.53
HCL Technologies Ltd. (c) KLA Corp. Lite-On Technology Corp. MediaTek, Inc. (c) Microsoft Corp. (c) NetApp, Inc. (c) Novatek Microelectronics Corp. NXP Semiconductors NV Pegatron Corp. Quanta Computer, Inc. Realtek Semiconductor Corp. United Microelectronics Corp. MATERIALS BHP Group Ltd. CRH PLC Evraz PLC (c) Fortescue Ltd. Grupo Mexico S.A.B. de C.V. 'B'	26,787 328 61,000 47,000 2,948 6,482 18,000 739 59,000 25,000 15,000 353,000	471 191 232 1,552 1,108 571 303 170 168 182 230 601 11,009	0.10 0.04 0.05 0.34 0.25 0.13 0.07 0.04 0.04 0.05 0.13 2.45 0.29 0.24 0.00 0.23	Bayerische Motoren Werke AC 0.000% Gerdau S.A. 0.000% Nationwide Building Society 10.250% Petroleo Brasileiro S.A. 0.000% Sociedad Quimica y Minera de 0.000% Voyager Aviation Holdings LLC 9.500% REAL ESTATE INVESTMENT Apartment Income REIT Corp. Apple Hospitality REIT, Inc. Boston Properties, Inc. CareTrust REIT, Inc. CBL & Associates	1,772 34,600 6,220 149,900 Chile S.A. 2,983 93 TRUSTS 31,255 64,437 12,143 23,360	177 167 1,033 1,144 180 0 2,701 1,085 1,070 852 523	0.04 0.04 0.23 0.25 0.04 0.00 0.60	ARGENTINA TREASURY BI (34.368)% due 20/05/2024 (d)(e) AR (32.600)% due 14/10/2024 (d)(e) HUNGARY TREASURY BILL 10.900% due 04/01/2024 (d)(e) HU Total Short-Term Instruments Total Transferable Securities INVESTMENT FUNDS COLLECTIVE INVESTMENT PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (g)	(000S) ENTS LLS 5 30,963 26,599 26,599 SSCHEMES 17,961	94 143 508 651 \$ 654,744	0.02 0.03 0.12 0.15 145.53

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 605	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (617)	\$ 605	\$ 605	0.13
Total Repurcha	ase Agreeme	ents				\$ (617)	\$ 605	\$ 605	0.13

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES

		Expiration	# of	Unrealised Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
3-Month SOFR December Futures	Long	03/2024	23	\$ (88)	(0.02)
3-Month SOFR December Futures	Short	03/2025	7	26	0.01
3-Month SOFR December Futures	Short	03/2026	8	18	0.00
3-Month SOFR June Futures	Short	09/2024	10	53	0.01
3-Month SOFR June Futures	Short	09/2025	9	23	0.01
3-Month SOFR March Futures	Short	06/2024	13	79	0.02
3-Month SOFR March Futures	Short	06/2025	7	22	0.00
3-Month SOFR March Futures	Short	06/2026	9	20	0.00
3-Month SOFR September Futures	Short	12/2024	10	45	0.01
3-Month SOFR September Futures	Short	12/2025	6	14	0.00
Australia Government 10-Year Bond March Futures	Short	03/2024	103	(242)	(0.05)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	43	(197)	(0.04)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	12	29	0.01
U.S. Treasury 10-Year Note March Futures	Long	03/2024	343	1,366	0.30
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	11	56	0.01
U.S. Treasury 30-Year Bond March Futures	Short	03/2024	154	(1,503)	(0.33)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	126	(1,427)	(0.32)
				\$ (1,706)	(0.38)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (1,706)	(0.38)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2028	\$ 1,700	\$ 35	0.01
Verizon Communications, Inc.	1.000	20/12/2024	700	2	0.00
				\$ 37	0.01

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-31 5-Year Index	1.000%	20/06/2024	\$ 946	\$ 38	0.01
CDX.EM-32 5-Year Index	1.000	20/12/2024	510	25	0.01
CDX.EM-34 5-Year Index	1.000	20/12/2025	2,208	41	0.01
CDX.EM-36 5-Year Index	1.000	20/12/2026	4,784	176	0.04
CDX.EM-38 5-Year Index	1.000	20/12/2027	600	42	0.01
CDX.EM-39 5-Year Index	1.000	20/06/2028	300	15	0.00
CDX.EM-40 5-Year Index	1.000	20/12/2028	3,000	63	0.01
CDX.HY-36 5-Year Index	5.000	20/06/2026	1,843	(49)	(0.01)
CDX.HY-37 5-Year Index	5.000	20/12/2026	873	15	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	4,257	230	0.05
CDX.IG-41 5-Year Index	1.000	20/12/2028	600	4	0.00
				\$ 600	0.13

INTEREST RATE SWAPS

Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	4.320%	20/10/2033	£ 100	\$ 11	0.00
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	6,000	(614)	(0.14)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	9,690	6	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.000	15/03/2029	¥ 2,430,000	452	0.10
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.020	20/09/2028	2,950,000	464	0.10
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.176	27/04/2027	160,000	(4)	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.400	15/06/2032	248,400	41	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500	15/03/2042	121,000	70	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.711	27/04/2042	37,000	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2026	\$ 32,900	2,243	0.50
Pay	1-Day USD-SOFR Compounded-OIS	0.500	16/06/2028	26,200	(2,169)	(0.48)
Pay	1-Day USD-SOFR Compounded-OIS	0.750	15/12/2024	53,300	(2,420)	(0.54)
Pay	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	13,442	(1,372)	(0.30)
Receive	1-Day USD-SOFR Compounded-OIS	0.750	16/06/2031	16,200	1,785	0.40
Receive	1-Day USD-SOFR Compounded-OIS	0.940	08/06/2026	2,000	156	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2027	1,200	85	0.02

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	1.000%	15/06/2027	\$ 15,700	\$ (1,467)	(0.33)
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/06/2029	2,770	(320)	(0.07)
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	1,766	292	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.235	12/05/2028	700	79	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2026	34,300	3,318	0.74
Pay	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2027	12,000	(1,541)	(0.34)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/12/2028	3,900	(429)	(0.10)
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	47,620	4,824	1.07
Pay	1-Day USD-SOFR Compounded-OIS	1.250	15/06/2032	5,950	(673)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.250	16/06/2051	4,300	(1,035)	(0.23)
Receive	1-Day USD-SOFR Compounded-OIS	1.350	20/01/2027	3,400	279	0.06
Receive	1-Day USD-SOFR Compounded-OIS	1.360	20/07/2031	800	132	0.03
Receive	1-Day USD-SOFR Compounded-OIS	1.370	19/07/2031	500	82	0.02
Pay	1-Day USD-SOFR Compounded-OIS	1.380	04/01/2027	1,400	(112)	(0.03)
Receive	1-Day USD-SOFR Compounded-OIS	1.405	07/09/2031	1,300	209	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.425	18/01/2027	1,000	(77)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.443	18/01/2027	1,100	(84)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	1.450	17/02/2027	2,400	184	0.04
Receive	1-Day USD-SOFR Compounded-OIS	1.450	16/07/2031	1,200	193	0.04
Pay	1-Day USD-SOFR Compounded-OIS	1.491	21/01/2051	900	(330)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	1.500	15/12/2028	7,130	(898)	(0.20)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	12/01/2029	578	64	0.01
Pay	1-Day USD-SOFR Compounded-OIS	1.500	05/10/2031	600	(93)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	15/10/2031	600	(91)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.535	22/10/2031	400	(60)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.545	26/10/2031	400	(60)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.550	20/01/2027	15,100	(1,087)	(0.24)
Pay	1-Day USD-SOFR Compounded-OIS	1.570	11/01/2027	800	(59)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	1.580	16/02/2027	900	(63)	(0.02)
Pay	1-Day USD-SOFR Compounded-OIS	1.590	09/02/2051	7,200	(2,521)	(0.56)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	1.600	16/01/2026	6,600	221	0.05
Receive	1-Day USD-SOFR Compounded-OIS	1.625	16/01/2050	3,100	1,088	0.24
Receive	1-Day USD-SOFR Compounded-OIS	1.625	03/02/2050	3,900	1,368	0.30
Pay	1-Day USD-SOFR Compounded-OIS	1.700	06/03/2024	2,300	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	1.700	17/02/2027	9,600	(622)	(0.14)
Pay .	1-Day USD-SOFR Compounded-OIS	1.700	12/01/2029	2,100	(204)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.740	16/12/2026	1,100	79	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2027	26,000	743	0.16
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2029	1,209	55	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,878	110	0.02
Pay .	1-Day USD-SOFR Compounded-OIS	1.750	15/06/2032	1,840	(183)	(0.04)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	22/01/2050	7,600	2,528	0.56
Pay	1-Day USD-SOFR Compounded-OIS	1.768	02/02/2032	300	(41)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	1.785	12/08/2051	700	237	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.817	05/04/2032	2,200	(305)	(0.07)
Pay	1-Day USD-SOFR Compounded-OIS	1.872 1.875	06/04/2032 07/02/2050	1,100 400	(148) 123	(0.03) 0.03
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	1.895	18/10/2049	700	231	0.05
Receive	1-Day USD-SOFR Compounded-OIS	1.910	17/10/2049	700	228	0.05
Pay	1-Day USD-SOFR Compounded-OIS	1.928	25/03/2027	1,100	(86)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2027	1,250	(15)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2029	5,740	(52)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	18/02/2032	900	(103)	(0.02)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	21/12/2032	9,130	(31)	(0.01)
Receive	1-Day USD-SOFR Compounded-OIS	2.000	15/01/2050	1,400	407	0.09
Pay	1-Day USD-SOFR Compounded-OIS	2.000	15/12/2051	6,500	(2,357)	(0.53)
Receive	1-Day USD-SOFR Compounded-OIS	2.250	11/12/2049	7,100	1,731	0.38
Receive	1-Day USD-SOFR Compounded-OIS	2.250	12/03/2050	3,400	809	0.18
Receive(3)	1-Day USD-SOFR Compounded-OIS	2.300	17/01/2026	4,600	150	0.03
Receive(3)	1-Day USD-SOFR Compounded-OIS	2.350	17/01/2025	7,900	178	0.04
Receive	1-Day USD-SOFR Compounded-OIS	2.450	20/12/2024	15,900	371	0.08
Receive	1-Day USD-SOFR Compounded-OIS	2.500	18/12/2024	6,000	486	0.11
Receive	1-Day USD-SOFR Compounded-OIS	2.500	20/12/2024	10,900	17	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.841	31/10/2024	600	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.850	30/08/2027	1,000	(31)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.910	14/11/2024	600	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.920	17/10/2024	1,700	(26)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.955	04/10/2027	1,000	(23)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	2.973	27/10/2024	600	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	2.993	13/10/2024	600	(8)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2024	41,600	1,920	0.43
Receive	1-Day USD-SOFR Compounded-OIS	3.000	19/06/2026	32,300	1,926	0.43
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2030	2,090	23	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	2,800	104	0.02
Pay	1-Day USD-SOFR Compounded-OIS	3.000	21/06/2033	160	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.018	24/10/2024	500	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	07/09/2027	500	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	500	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.050	06/09/2032	700	(21)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.080	23/02/2053	200	(11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.088	07/11/2024	600	(7) /11)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.100	09/09/2029	500	(11)	0.00

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day USD-SOFR Compounded-OIS	3.140% 3.190	25/10/2024	\$ 500 500	\$ (6) (6)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.190	25/10/2024 25/10/2024	500	(5)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	690	5	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.250	21/06/2028	590	(4)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.300 3.300	06/03/2033 14/06/2033	300 1,000	(8) (20)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.340	23/02/2030	600	(13)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.350	14/12/2032	200	3	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.370	01/03/2033	400	(8)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.370 3.400	12/07/2053 23/02/2033	200 200	1 (3)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	300	(5)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	300	(4)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.430 3.450	27/02/2033 07/03/2033	300 600	(4) (8)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.470	22/02/2030	600	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	22/06/2030	900	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2030	1,190	(61)	(0.01)
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.500 3.500	22/05/2033 21/06/2033	29,660 600	(24) (2)	(0.01) 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	860	25	0.01
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2030	200	(2)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.610	12/12/2032	400	(2)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.650 3.650	22/11/2024 05/12/2024	1,100 1,100	(10) (10)	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	10/07/2033	400	4	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	100	(1)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.700 3.730	06/06/2033 03/08/2033	16,970 200	(16) 4	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.735	07/08/2033	200	4	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	21/11/2024	1,100	(9)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	11/12/2024	1,100	(9)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.750	13/12/2027 20/12/2028	900 1,080	(2) (48)	0.00 (0.01)
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.750	20/06/2029	13,800	(7)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.750	12/07/2033	400	7	0.00
Receive ⁽³⁾ Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.750 3.760	02/01/2034 23/08/2033	100 500	(2) 11	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	10/03/2028	600	(1)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.800	05/09/2028	800	10	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.800 3.800	22/08/2030 30/08/2033	100 200	2 5	0.00 0.00
Pay Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	100	(2)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.830	12/10/2053	100	10	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	100	(3)	0.00
Receive Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.854 3.870	29/12/2033 17/10/2053	200 100	(6) 11	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.880	16/10/2053	100	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	600	20	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.950 3.950	13/09/2033 19/12/2033	600 200	23 (7)	0.01 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.030	04/10/2033	500	23	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.030	15/12/2033	200	(8)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.040	20/06/2024	2,000	(15)	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.060 4.140	20/06/2024 22/06/2024	8,100 3,400	(61) (23)	(0.01) (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.150	12/10/2033	200	11	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.155	02/10/2033	400	23	0.01
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.165 4.170	27/09/2033 03/10/2033	600 400	35 23	0.01 0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS	4.175	10/10/2033	200	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.200	18/10/2033	200	12	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.220	20/10/2033	200	13	0.00
Pay Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.230 4.250	23/10/2033 20/03/2029	100 620	6 (3)	0.00 0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	4.250	20/03/2023	730	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	4.250	22/11/2033	200	(12)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.255	23/10/2033	100	7	0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.393 4.435	25/10/2033 01/11/2033	100 100	8 8	0.00 0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	31/10/2033	100	8	0.00
Pay	1-Day USD-SOFR Compounded-OIS	4.450	01/11/2033	300	25	0.01
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.500 4.900	22/05/2025 06/06/2025	65,460 37,050	(135) 78	(0.03) 0.02
Pay Pay	1-Day USD-SOFR Compounded-OIS	5.100	22/05/2024	126,930	(135)	(0.03)
Pay	1-Day USD-SOFR Compounded-OIS	5.400	06/06/2024	71,750	77	0.02
Pay	1-Year BRL-CDI	9.874	02/01/2026	BRL 1,200	(1)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	9.899 9.939	02/01/2026 02/01/2026	600 1,100	0 (1)	0.00 0.00
Pay	1-Year BRL-CDI	9.998	04/01/2027	1,900	0	0.00
Pay	1-Year BRL-CDI	10.037	04/01/2027	500	0	0.00

Pay/ Receive					Unrealised	
Floating	Floating Data Index	Fixed	Maturity	Notional	Appreciation/	% of
Rate Pay	Floating Rate Index 1-Year BRL-CDI	Rate 10.041%	Date 04/01/2027	Amount BRL 1,500	(Depreciation) \$ 0	Net Assets 0.00
Pay	1-Year BRL-CDI	10.052	02/01/2026	1,800	0	0.00
Pay	1-Year BRL-CDI	10.085	02/01/2026	1,800	0	0.00
Pay	1-Year BRL-CDI	10.090 10.105	04/01/2027	2,800 1,800	1 0	0.00 0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	10.138	02/01/2026 04/01/2027	700	0	0.00
Pay	1-Year BRL-CDI	11.157	02/01/2025	1,300	(5)	0.00
Pay	1-Year BRL-CDI	11.177	02/01/2025	800	(3)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.250 11.275	04/01/2027 04/01/2027	1,500 700	3 2	0.00 0.00
Pay	1-Year BRL-CDI	11.290	04/01/2027	800	2	0.00
Pay	1-Year BRL-CDI	11.367	02/01/2025	1,000	(3)	0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.731 11.746	04/01/2027 04/01/2027	400 1,700	2 9	0.00 0.00
Pay	1-Year BRL-CDI	11.901	04/01/2027	4,000	25	0.01
Pay	1-Year BRL-CDI	12.018	02/01/2025	2,800	0	0.00
Pay	1-Year BRL-CDI	12.098 12.158	02/01/2025	4,700	2 1	0.00 0.00
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	12.163	02/01/2025 02/01/2025	2,300 2,300	1	0.00
Pay	1-Year BRL-CDI	12.178	02/01/2025	4,700	3	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 5,300	80	0.02
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.360 8.380	07/08/2028 04/08/2028	ZAR 500 400	0	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.400	07/08/2028	500	Ö	0.00
Pay	3-Month ZAR-JIBAR	8.410	31/07/2028	100	0	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.410 8.410	04/08/2028 07/08/2028	1,100 100	1 0	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.415	31/07/2028	100	0	0.00
Pay	3-Month ZAR-JIBAR	8.415	04/08/2028	400	0	0.00
Pay	3-Month ZAR-JIBAR	8.420	31/07/2028	300	0	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.421 8.426	04/08/2028 01/08/2028	500 100	0	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.428	31/07/2028	200	0	0.00
Pay	3-Month ZAR-JIBAR	8.460	01/08/2028	200	0	0.00
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.460 8.464	02/08/2028 02/08/2028	200 200	0	0.00 0.00
Pay	3-Month ZAR-JIBAR	8.543	04/08/2028	500	1	0.00
Pay	3-Month ZAR-JIBAR	8.550	03/08/2028	800	1	0.00
Pay Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	2.750 3.000	17/06/2026 21/03/2027	AUD 460 18,640	(13) (790)	0.00 (0.18)
Pay	6-Month AUD-BBR-BBSW	3.250	17/12/2024	1,600	(69)	(0.18)
Pay	6-Month AUD-BBR-BBSW	3.500	17/06/2025	19,492	(1,105)	(0.25)
Pay	6-Month AUD BBR BBSW	4.250	17/12/2024	650	(56) 7	(0.01)
Pay Pay	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.500 4.750	20/09/2033 18/06/2024	300 400	(42)	0.00 (0.01)
Receive	6-Month EUR-EURIBOR	0.150	18/03/2030	€ 6,200	987	0.22
Receive	6-Month EUR-EURIBOR	0.250	18/03/2050	2,300	946	0.21
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.329 0.363	30/12/2025 30/06/2025	100 200	7 12	0.00 0.00
Receive	6-Month EUR-EURIBOR	0.395	30/12/2024	100	4	0.00
Receive	6-Month EUR-EURIBOR	0.425	28/06/2024	200	5	0.00
Receive ⁽³⁾ Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	0.830 2.000	09/12/2052 21/09/2032	6,800 11,880	397 (734)	0.09 (0.16)
Pay	6-Month EUR-EURIBOR	2.100	11/04/2024	1,400	4	0.00
Pay	6-Month EUR-EURIBOR	2.100	13/04/2024	2,900	8	0.00
Pay Pay	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.100 2.250	17/05/2024 26/04/2024	1,300 1,400	4 8	0.00 0.00
Pay	6-Month EUR-EURIBOR	2.250	28/04/2024	1,300	6	0.00
Pay	6-Month EUR-EURIBOR	2.250	03/05/2024	1,300	6	0.00
Pay Receive ⁽³⁾	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.547 2.760	09/03/2033 03/01/2029	800 200	30 (3)	0.01 0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	300	(6)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	200	(7)	0.00
Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.910 2.920	29/12/2033 13/12/2028	100 300	(4)	0.00 0.00
Receive Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	200	(7) (5)	0.00
Receive	6-Month EUR-EURIBOR	2.970	15/12/2033	200	(8)	0.00
Receive	6-Month EUR-EURIBOR	2.990	08/12/2033	200	(9)	0.00
Receive ⁽³⁾ Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.000 3.063	20/03/2034 06/12/2033	3,800 100	(239) (5)	(0.05) 0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	100	(6)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	200	(11)	0.00
Receive Pay ⁽³⁾	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.179 3.250	29/11/2028 20/03/2029	100 9,100	(3) (6)	0.00 0.00
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	200	(13)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	100	(4)	0.00
Receive	6-Month EUR-EURIBOR	3.270 3.270	08/11/2028 21/08/2033	300	(11) 15	0.00 0.00
Pay Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.280	22/11/2033	200 100	15 (7)	0.00
Pay	6-Month EUR-EURIBOR	3.300	03/10/2033	500	39	0.01
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	200	(14)	0.00
Pay	6-Month EUR-EURIBOR	3.370	09/10/2028	300	14	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	6-Month EUR-EURIBOR	3.450%	20/10/2028	€ 300	\$ 15	0.00
Pay	28-Day MXN-TIIE	5.160	06/06/2025	MXN 9,300	(39)	(0.01)
Pay	28-Day MXN-TIIE	5.535 5.950	04/05/2027	18,500	(110) 6	(0.03) 0.00
Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	5.980	30/01/2026 26/08/2024	12,300 500	1	0.00
Pay Pay	28-Day MXN-TIIE	5.990	30/01/2026	15,000	6	0.00
Pay	28-Day MXN-TIIE	6.080	10/03/2026	20,700	6	0.00
Pay	28-Day MXN-TIIE	6.490	08/09/2026	13,700	(11)	0.00
Pay	28-Day MXN-TIIE	6.620	18/02/2030	600	(1)	0.00
Pay	28-Day MXN-TIIE	6.710	20/09/2029	500	(1)	0.00
Pay	28-Day MXN-TIIE	7.150	11/06/2027	28,100	(56)	(0.01)
Pay	28-Day MXN-TIIE	7.165	06/09/2032	3,000	(8)	0.00
Pay	28-Day MXN-TIIE	7.200	11/06/2027	2,900	(6)	0.00
Pay	28-Day MXN-TIIE	7.360	21/08/2037	3,100	(11)	0.00
Pay	28-Day MXN-TIIE	7.370	11/10/2027	14,800	(37)	(0.01)
Pay	28-Day MXN-TIIE	7.380	04/11/2026	400	(1)	0.00
Receive	28-Day MXN-TIIE	7.380	14/08/2037	700	.1	0.00
Pay	28-Day MXN-TIIE	7.480	18/06/2037	1,300	(5)	0.00
Receive	28-Day MXN-TIIE	7.495	14/01/2032	8,100	(6)	0.00
Receive	28-Day MXN-TIIE	7.498	15/01/2032	33,500	(27)	(0.01)
Pay	28-Day MXN-TIIE	7.603	14/04/2025	49,000	(102)	(0.02)
Pay	28-Day MXN-TIIE	7.610	15/04/2025	3,000	(6)	0.00
Pay	28-Day MXN-TIIE	7.670	05/03/2025	52,900	(103)	(0.02)
Pay	28-Day MXN-TIIE	7.710 7.715	07/03/2025	6,400	(13)	0.00
Pay	28-Day MXN-TIIE		07/03/2025	6,300	(13)	0.00
Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	7.800 7.818	28/12/2027 17/02/2027	2,900 11,400	6 (39)	0.00 (0.01)
Pay	28-Day MXN-TIIE	7.865	02/02/2027	11,400	(43)	(0.01)
Pay Receive	28-Day MXN-TIIE	7.803	30/12/2027	600	(43)	0.00
Receive	28-Day MXN-TIIE	7.984	10/12/2027	6,800	11	0.00
Receive	28-Day MXN-TIIE	7.990	21/12/2027	100	0	0.00
Receive	28-Day MXN-TIIE	8.005	21/12/2027	37,500	77	0.02
Pay	28-Day MXN-TIIE	8.010	04/02/2027	5,200	(20)	(0.01)
Receive	28-Day MXN-TIIE	8.030	31/01/2028	4,600	7	0.00
Receive	28-Day MXN-TIIE	8.050	31/01/2028	3,400	4	0.00
Pay	28-Day MXN-TIIE	8.090	15/01/2027	13,000	(52)	(0.01)
Receive	28-Day MXN-TIIE	8.103	04/01/2038	5,600	6	0.00
Pay	28-Day MXN-TIIE	8.120	15/01/2027	2,700	(11)	0.00
Pay	28-Day MXN-TIIE	8.300	16/06/2028	6,800	(2)	0.00
Receive	28-Day MXN-TIIE	8.410	31/03/2027	11,100	12	0.00
Pay	28-Day MXN-TIIE	8.444	25/07/2028	16,200	(7)	0.00
Pay	28-Day MXN-TIIE	8.471	26/07/2028	8,200	(3)	0.00
Pay	28-Day MXN-TIIE	8.512	24/07/2028	12,300	(4)	0.00
Pay	28-Day MXN-TIIE	8.550 8.556	27/07/2028	4,100 24,600	(1)	0.00 0.00
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.600	27/07/2028 31/07/2028	8,000	(5) 0	0.00
Pay	28-Day MXN-TIIE	8.620	28/07/2028	4,200	0	0.00
Pay	28-Day MXN-TIIE	8.636	28/07/2028	8,300	0	0.00
Pay	28-Day MXN-TIIE	8.640	28/07/2028	1,700	Ö	0.00
Pay	28-Day MXN-TIIE	8.650	28/07/2028	4,200	Ö	0.00
Receive	28-Day MXN-TIIE	8.660	04/04/2024	38,500	20	0.00
Pay	28-Day MXN-TIIE	8.660	28/07/2028	4,200	0	0.00
Receive	28-Day MXN-TIIE	8.675	03/04/2024	92,600	48	0.01
Receive	28-Day MXN-TIIE	8.701	31/03/2032	19,500	(17)	0.00
Receive	28-Day MXN-TIIE	8.730	06/04/2027	16,500	8	0.00
Receive	28-Day MXN-TIIE	8.732	30/03/2032	8,200	(8)	0.00
Receive	28-Day MXN-TIIE	8.750	05/04/2024	39,700	20	0.00
Pay	UKRPI	4.000	15/09/2031	£ 300	(45)	(0.01)
Pay	UKRPI	4.020	15/10/2031	400	(57)	(0.01)
Pay	UKRPI	4.055	15/09/2031	400	(59)	(0.01)
Pay	UKRPI	4.066	15/09/2031	600	(78)	(0.02)
Pay	UKRPI	4.140	15/10/2031	1,000	(128)	(0.03)
Pay	UKRPI	4.250	15/11/2031	900	(90) (41)	(0.02)
Pay	UKRPI	4.400	15/10/2031	400	(41) \$ 6,420	(0.01)

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

⁽³⁾ This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

INTEREST KA	TE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	100	\$ 0	\$ 0	0.00
50/1	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	100	0	0	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	100	0	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	100	0	0	0.00
CDV	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	200	(1)	0	0.00
CBK	Call - OTC 1-Year Interest Rate Swap Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive	2.690 2.690	02/04/2024 02/04/2024	300 300	(2) (2)	0 (5)	0.00 0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay Receive	3.235	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	200	(1)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	200	(1)	0	0.00
FAR	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.688	02/04/2024	600	(5)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.688	02/04/2024	600	(5)	(10)	0.00
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.781 2.781	05/04/2024	1,000 1,000	(8) (8)	0 (15)	0.00 (0.01)
	Put - OTC 1-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Receive	3.273	05/04/2024 16/01/2024	200	(1)	(13)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	100	0	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	100	0	0	0.00
GLM	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.697	02/04/2024	1,200	(9)	0	0.00
	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	2.697	02/04/2024	1,200	(9)	(19)	(0.01)
	Call - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	2.721 2.721	08/04/2024 08/04/2024	600 600	(5)	0 (9)	0.00 0.00
	Put - OTC 1-Year Interest Rate Swap Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Receive	3.215	22/01/2024	200	(5) (1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	200	(1)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Pay	3.750 4.010	16/01/2024 05/01/2024	200 200	(1) (1)	0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	200	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	300	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	300	(1)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	100	0	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Pay	3.620 3.655	29/01/2024 22/01/2024	100 100	0	(1) 0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100	0	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	200	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	100	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600 3.670	12/01/2024 04/01/2024	100	0 (1)	(2)	0.00 0.00
	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	3.070	08/01/2024	200 200	(1) (1)	(4) 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	100	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	100	0	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	200	(1)	Ö	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	200	(1)	0	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	100	(1)	(1)	0.00
UAG		3-Month USD-LIBOR 3-Month USD-LIBOR	Receive Pay	3.344 3.744	18/01/2024 18/01/2024	100 100_	(1) (1) \$ (95)	(1) 0 \$ (100)	0.00 0.00 (0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	500	\$ (2)	\$ (6)	0.00
JPM	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054 Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054 Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094 99.227 101.227	06/02/2024 06/02/2024 06/02/2024	500 500 500	(2) (3) (2)	(4) 0 (4)	0.00 0.00 0.00

Schedule of Investments Strategic Income Fund (Cont.)

Countousout	Description	Exercise	Expiration	Notional Amount ⁽¹⁾	Premium	Fair	% of
Counterparty	Description	Price	Date	Amount	Premium	Value	Net Assets
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	\$ 95.813	06/02/2024	500	\$ (3)	\$ (2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	500	(2)	(3)	0.00
	Put - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	96.453	09/01/2024	500	(3)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	98.469	09/01/2024	500	(2)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	500	(1)	0	0.00
					\$ (20)	\$ (22)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DE	FAULT SWAPS ON CORPORATE, SOVEREIGN AN	ID U.S. MUNICIPA	L ISSUES - SI	ELL PROTE	CTION ⁽¹⁾			
Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
BOA	Turkey Government International Bond	1.000%	20/12/2024	\$ 100	\$ (11)	\$ 11	\$ 0	0.00
BPS	Colombia Government International Bond	1.000	20/12/2027	200	(18)	. 17	(1)	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	300	(14)	16	2	0.00
	Turkey Government International Bond	1.000	20/06/2024	400	(36)	38	2	0.00
	Turkey Government International Bond	1.000	20/12/2024	940	(110)	114	4	0.00
CBK	Brazil Government International Bond	1.000	20/12/2024	500	(9)	13	4	0.00
	Colombia Government International Bond	1.000	20/06/2024	200	(2)	3	1	0.00
	Colombia Government International Bond	1.000	20/12/2024	500	2	2	4	0.00
	Colombia Government International Bond	1.000	20/06/2027	100	(4)	4	0	0.00
	Mexico Government International Bond	1.000	20/06/2024	700	(11)	14	3	0.00
	Turkey Government International Bond	1.000	20/12/2024	100	(10)	10	0	0.00
GST	Brazil Government International Bond	1.000	20/12/2024	600	(9)	13	4	0.00
	Colombia Government International Bond	1.000	20/06/2027	100	(4)	4	0	0.00
	Colombia Government International Bond	1.000	20/12/2027	100	(9)	8	(1)	0.00
	Mexico Government International Bond	1.000	20/12/2024	800	(7)	14	7	0.00
	Mexico Government International Bond	1.000	20/12/2028	300	(3)	5	2	0.00
	Turkey Government International Bond	1.000	20/06/2024	400	(36)	38	2	0.00
	Turkey Government International Bond	1.000	20/12/2024	900	(101)	105	4	0.00
HUS	Brazil Government International Bond	1.000	20/06/2024	300	(9)	10	1	0.00
JPM	Mexico Government International Bond	1.000	20/06/2026	300	(2)	7	5	0.00
MYC	Colombia Government International Bond	1.000	20/06/2027	200	(7)	7	0	0.00
	Colombia Government International Bond	1.000	20/12/2027	200	(18)	17	(1)	0.00
	Mexico Government International Bond	1.000	20/12/2024	600	(5)	10	5	0.00
	Mexico Government International Bond	1.000	20/12/2025	100	(1)	2	1	0.00
	Mexico Government International Bond	1.000	20/12/2026	1,100	3	15	18	0.01
	Mexico Government International Bond	1.000	20/06/2027	400	(1)	7	6	0.00
	Mexico Government International Bond	1.000	20/06/2028	300	(6)	9	3	0.00
	Mexico Government International Bond	1.000	20/12/2028	1,300	(14)	21	7	0.01

Counterparty	Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
30A	ABX.HE.AAA.6-2 Index	0.110%	25/05/2046	\$ 296	\$ (70)	\$ 58	\$ (12)	0.00
DUB	CMBX.NA.AAA.10 Index	0.500	17/11/2059	400	(6)	6	0	0.00
	CMBX.NA.AAA.7 Index	0.500	17/01/2047	3	O´	0	0	0.00
FBF	CMBX.NA.AAA.12 Index	0.500	17/08/2061	25	0	0	0	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
GST	CMBX.NA.AAA.10 Index	0.500	17/11/2059	6,850	15	(16)	(1)	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	7,300	(38)	26	(12)	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	8,682	(340)	345	5	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	298	(12)	12	0	0.00
MEI	CMBX.NA.AAA.12 Index	0.500	17/08/2061	500	(4)	2	(2)	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	200	(11)	11	0	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	595	(47)	48	1	0.00
MYC	ABX.HE.AAA.6-2 Index	0.110	25/05/2046	469	(111)	93	(18)	(0.01)
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	500	(4)	2	(2)	0.00
	CMBX.NA.AAA.6 Index	0.500	11/05/2063	1	0	0	0	0.00
	CMBX.NA.AAA.8 Index	0.500	17/10/2057	100	(6)	6	0	0.00
SAL	CMBX.NA.AAA.10 Index	0.500	17/11/2059	2,075	17	(17)	0	0.00
	CMBX.NA.AAA.11 Index	0.500	18/11/2054	1,200	6	(8)	(2)	0.00
	CMBX.NA.AAA.12 Index	0.500	17/08/2061	300	0	(1)	(1)	0.00
	CMBX.NA.AAA.9 Index	0.500	17/09/2058	15,379	15	(6)	9	0.00
JAG	CMBX.NA.AAA.8 Index	0.500	17/10/2057	100	(6)	6	0	0.00
					\$ (602)	\$ 567	\$ (35)	(0.01)

\$ 534

\$ 82

0.02

\$ (452)

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 623	\$ 412	\$ 0	\$ (13)	\$ (13)	0.00
BOA	03/2024 01/2024	CNH 6,769 AUD 623	939 412	0	(17) (13)	(17) (13)	(0.01) 0.00
	01/2024	£ 484	615	0	(2)	(2)	0.00
	01/2024 02/2024	\$ 3,303 5	¥ 487,399 CNY 33	157 0	0	157 0	0.03 0.00
	03/2024	CNH 9,527	\$ 1,315	0	(30)	(30)	(0.01)
	03/2024 06/2024	IDR 3,139,050 KRW 194,402	200 149	0	(4) (2)	(4) (2)	0.00 0.00
BPS	01/2024	€ 1,614	1,759	0	(25)	(25)	(0.01)
	01/2024 01/2024	£ 1,936 HUF 22,766	2,455 65	0	(13) (1)	(13) (1)	0.00 0.00
	01/2024	KRW 65,689	50	0	(1)	(1)	0.00
	01/2024 01/2024	\$ 851 100	€ 765 IDR 1,546,618	0	(6) 0	(6) 0	0.00 0.00
	01/2024	ZAR 3,013	\$ 163	0	(2)	(2)	0.00
	02/2024 02/2024	TWD 41,394 \$ 6	1,300 CNY 45	0	(68) 0	(68) 0	(0.02) 0.00
	03/2024	CNH 6,593	\$ 916	0	(15)	(15)	0.00
	03/2024 03/2024	TWD 11,774 \$ 552	374 IDR 8,484,876	0	(16) (2)	(16) (2)	0.00 0.00
	06/2024	KRW 741,640	\$ 568	0	(10)	(10)	0.00
BRC	01/2024 01/2024	129,230 \$ 403	100 TRY 12,121	0 2	0 (1)	0 1	0.00 0.00
	01/2024	99	ZAR 1,849	2	0	2	0.00
	02/2024 02/2024	TRY 26 \$ 451	\$ 1 TRY 13,761	0 1	0 (2)	0 (1)	0.00 0.00
	03/2024	50	IDR 776,911	0	0	0	0.00
	03/2024 04/2024	681 865	TRY 21,380 27,868	0	(6) (12)	(6) (12)	0.00 0.00
	06/2024	KRW 764,439	\$ 586	0	(9)	(9)	0.00
CBK	01/2024 01/2024	BRL 56,131 HUF 2,741	11,528 8	0	(27) 0	(27) 0	(0.01) 0.00
	01/2024	IDR 1,542,854	100	0	0	0	0.00
	01/2024 01/2024	MXN 23,799 \$ 227	1,342 € 210	0 6	(57) 0	(57) 6	(0.01) 0.00
	01/2024	107	MXN 1,920	6	0	6	0.00
	01/2024 03/2024	ZAR 36,392 \$ 100	\$ 1,914 IDR 1,543,250	0	(74) 0	(74) 0	(0.02) 0.00
	04/2024	11,528	BRL 56,699	48	0	48	0.01
DUB	01/2024 03/2024	KRW 64,985 CNH 5,980	\$ 50 830	0	0 (15)	0 (15)	0.00 0.00
	06/2024	KRW 826,424	635	0	(8)	(8)	0.00
GLM	01/2024 01/2024	CAD 11,291 ¥ 46,600	8,311 318	0	(253) (13)	(253) (13)	(0.06) 0.00
	01/2024	\$ 11,149	BRL 56,163	414	0	414	0.09
	01/2024 01/2024	828 1,991	CAD 1,122 MXN 34,928	23 62	0	23 62	0.01 0.01
	01/2024	392	TRY 11,960	4	0	4	0.00
	01/2024 03/2024	ZAR 949 CNH 2,948	\$ 50 409	0	(2) (8)	(2) (8)	0.00 0.00
	03/2024	\$ 513	IDR 7,875,210	0	(2)	(2)	0.00
JPM	03/2024 01/2024	133 HUF 118,893	TRY 4,187 \$ 339	0	(1) (5)	(1) (5)	0.00 0.00
31 141	01/2024	\$ 100	IDR 1,538,700	0	0	0	0.00
	01/2024 02/2024	50 TRY 920	KRW 64,807 \$ 30	0	0	0	0.00 0.00
	02/2024	TWD 4,001	125	0	(7)	(7)	0.00
	02/2024 02/2024	\$ 737 3,252	BRL 3,612 INR 271,694	6 5	0	6 5	0.00 0.00
	03/2024	IDR 9,577,217	\$ 618	0	(3)	(3)	0.00
	03/2024 06/2024	TWD 83,963 KRW 1,197,643	2,701 922	0	(81) (11)	(81) (11)	(0.02) 0.00
MBC	01/2024	€ 1,691	1,838	0	(31)	(31)	(0.01)
	01/2024 01/2024	£ 88 HUF 24,087	111 68	0	(1) (1)	(1) (1)	0.00 0.00
	01/2024	ZAR 843	44	0	(2)	(2)	0.00
	03/2024 03/2024	TWD 405 \$ 301	13 TRY 9,393	0	(1) 0	(1) 0	0.00 0.00
MYI	01/2024	€ 25,307	\$ 27,816	1	(147)	(146)	(0.03)
	01/2024 01/2024	HUF 7,143 MXN 1,218	20 70	0	0 (1)	0 (1)	0.00 0.00
	01/2024	TRY 50	2	0	0	0	0.00
	01/2024 01/2024	\$ 303 1,256	€ 273 ¥ 185,146	0 58	(1) 0	(1) 58	0.00 0.01
	01/2024	329	ZAR 6,042	1	0	1	0.00
	02/2024 02/2024	5 2	CNY 34 TRY 52	0	0	0	0.00 0.00
	03/2024	CNH 6,459	\$ 896	0	(17)	(17)	(0.01)
	03/2024 03/2024	IDR 1,964,749 \$ 1,486	128 IDR 22,873,309	0 1	0 (4)	0 (3)	0.00 0.00
	33,2021	4 1,100	.5 22,073,303	•	('/	(5)	0.00

Schedule of Investments Strategic Income Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered		rrency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	06/2024	KRW 483,81	\$	372	\$ 0	\$ (5)	\$ (5)	0.00
RBC	04/2024	\$	MXN	51	0	0	0	0.00
SCX	01/2024	ZAR 8,87	5 \$	468	0	(17)	(17)	0.00
	03/2024	CNH 6,34		876	0	(20)	(20)	(0.01)
	03/2024	IDR 1,577,77	5	100	0	(2)	(2)	0.00
	03/2024	TWD 8,96)	284	0	(13)	(13)	0.00
	03/2024	\$ 47	IDR	7,284,202	3	(2)	1	0.00
SOG	03/2024	TWD 4,324	\$	137	0	(6)	(6)	0.00
SSB	01/2024	\$ 18	7 CLP	164,907	2	0	2	0.00
TOR	01/2024	2,07	5 ¥	304,474	85	0	85	0.02
	03/2024	CNH 3,06	' \$	425	0	(8)	(8)	0.00
	03/2024	IDR 780,50	7	49	0	(1)	(1)	0.00
UAG	01/2024	£ 9,83	5	12,447	0	(91)	(91)	(0.02)
	01/2024	MXN 2,664	1	150	0	(6)	(6)	0.00
	01/2024	TRY 1,81)	62	0	0	0	0.00
	01/2024	ZAR 1,983	3	104	0	(4)	(4)	0.00
	02/2024	\$ 6	2 TRY	1,872	0	(1)	(1)	0.00
					\$ 887	\$ (1,219)	\$ (332)	(0.07)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation, E Class EUR (Hedged) Income II, T Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 2,293	\$ 1,518	\$ 0	\$ (46)	\$ (46)	(0.01)
BOA	01/2024	£ 127	161	0	(1)	(1)	0.00
	01/2024	¥ 525,415	3,560	0	(169)	(169)	(0.04)
BPS	01/2024	DKK 900	133	0	(1)	(1)	0.00
	01/2024	€ 2,688	2,939	2	(33)	(31)	(0.01)
	01/2024	£ 484	614	0	(3)	(3)	0.00
	01/2024	INR 55,636	667	0	(2)	(2)	0.00
	01/2024	¥ 327,307	2,232	0	(91)	(91)	(0.02)
	01/2024	\$ 14,713	€ 13,484	186	0	186	0.04
BRC	01/2024	100.507	CHF 0	0	0	0	0.00
CDI	01/2024	102,687	€ 93,370	478	0	478	0.11
CBK	01/2024	€ 1,637	\$ 1,801	2	(10)	(8)	0.00
	01/2024	KRW 1,228,103	954	7	0	7	0.00
	01/2024	NOK 677	63	0	(3)	(3)	0.00
	01/2024	SEK 28	3	0	0	0	0.00
	01/2024	\$ 727	BRL 3,591	12	0	12	0.00
	01/2024	0	DKK 1	0	0	0	0.00
	01/2024	143	€ 131	1	0	1	0.00
	01/2024	448	MXN 7,597	0	0	0	0.00
	01/2024	740 212	NOK 1 \$ 11	0	0	0	0.00
	01/2024	ZAR 212 BRL 3.606	\$ 11 727	0	(14)	(14)	0.00
	02/2024		727 446	0	(14)	(14)	0.00 0.00
DUB	02/2024 01/2024	MXN 7,597 SGD 79	60	0	0	0	0.00
FAR	01/2024	BRL 2	0	0	0	0	0.00
ran	02/2024	\$ 0	BRL 2	0	0	0	0.00
GLM	01/2024	CHF 6,268	\$ 7,153	0	(298)	(298)	(0.07)
GLIVI	01/2024	CNY 2,902	\$ 7,133 411	1	(296)	(296)	0.00
	01/2024	ILS 687	184	0	(6)	(6)	0.00
	01/2024	MYR 1.754	377	0	(5)	(5)	0.00
	01/2024	\$ 378	MYR 1.754	4	0	4	0.00
	02/2024	MYR 1,754	\$ 378	0	(5)	(5)	0.00
JPM	01/2024	BRL 3,590	737	0	(2)	(2)	0.00
31 IVI	01/2024	SGD 9	7	0	0	0	0.00
MBC	01/2024	AUD 1,423	944	Ő	(28)	(28)	(0.01)
MDC	01/2024	CAD 2,746	2.029	Õ	(54)	(54)	(0.01)
	01/2024	€ 841	911	0	(18)	(18)	0.00
	01/2024	MXN 7,597	442	Õ	(7)	(7)	0.00
	01/2024	\$ 234	€ 213	2	0	2	0.00
MYI	01/2024	¥ 199,587	\$ 1,354	0	(63)	(63)	(0.02)
	01/2024	SGD 1,241	930	0	(11)	(11)	0.00
	01/2024	\$ 122,785	€ 111,712	645	0	645	0.13
SCX	01/2024	CNY 23	\$ 3	0	0	0	0.00
	01/2024	HKD 17,265	2,211	0	(1)	(1)	0.00
	01/2024	SEK 9,702	934	0	(29)	(29)	(0.01)
	01/2024	TWD 72,511	2,331	0	(48)	(48)	(0.01)
SOG	01/2024	IDR 8,120,471	522	0	(4)	(4)	0.00
SSB	01/2024	\$ 1	KRW 1,054	0	0	0	0.00
UAG	01/2024	AUD 869	\$ 577	0	(17)	(17)	0.00
	01/2024	DKK 1,194	175	0	(2)	(2)	0.00
	01/2024	£ 2,629	3,328	0	(24)	(24)	(0.01)
	01/2024	NOK 3,028	284	0	(14)	(14)	0.00
	01/2024	\$ 122,879	€ 111,712	552	0	552	0.12
	01/2024	ZAR 13,337	\$ 719	0	(10)	(10)	0.00
				\$ 1,892			

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	AUD 3	\$ 2	\$ 0	\$ 0	\$ 0	0.00
	01/2024	¥ 347	2	0	0	0	0.00
	01/2024	TWD 5	0	0	0	0	0.00
	01/2024	\$ 16	£ 13	0	0	0	0.00
BPS	01/2024	DKK 0	\$ 0	0	0	0	0.00
	01/2024	€ 1	2	0	0	0	0.00
	01/2024	INR 37	0	0	0	0	0.00
	01/2024	¥ 401	3	0	(1)	(1)	0.00
	01/2024	\$ 16	£ 12	0	0	0	0.00
CBK	01/2024	CAD 2	\$ 1	0	0	0	0.00
	01/2024	KRW 691	1	0	0	0	0.00
	01/2024	NOK 0	0	0	0	0	0.00
	01/2024	SEK 0	0	0	0	0	0.00
	01/2024	\$ 1	BRL 3	0	0	0	0.00
	01/2024	ZAR 0	\$ 0	0	0	0	0.00
	02/2024	BRL 3	1	0	0	0	0.00
FAR	01/2024	0	0	0	0	0	0.00
	02/2024	\$ 0	BRL 0	0	0	0	0.00
JPM	01/2024	BRL 3	\$ 1	0	0	0	0.00
	01/2024	SGD 0	0	0	0	0	0.00
MYI	01/2024	CHF 4	5	0	(1)	(1)	0.00
	01/2024	€ 5	6	Ö	Ö	0	0.00
	01/2024	SGD 1	Õ	Ö	Ö	Ö	0.00
RYL	01/2024	ILS 0	0	Ö	0	Ö	0.00
SCX	01/2024	CNY 2	Ö	Ö	Ö	Ö	0.00
	01/2024	HKD 12	2	Ö	Ö	Ö	0.00
	01/2024	MXN 8	0	0	0	Ö	0.00
	01/2024	SEK 6	1	Ö	Ö	Ö	0.00
	01/2024	TWD 50	2	Ö	Ö	Ö	0.00
	01/2024	\$ 89	£ 71	1	0	1	0.00
SOG	01/2024	IDR 4,814	\$ 0	Ö	Ö	Ö	0.00
SSB	01/2024	\$ 53	£ 42	1	0	1	0.00
330	01/2024	0	KRW 1	Ó	0	Ô	0.00
UAG	01/2024	DKK 1	\$ 0	0	0	0	0.00
0,10	01/2024	NOK 2	0	0	0	0	0.00
	01/2024	\$ 90	£ 71	1	0	1	0.00
	01/2024	ZAR 9	\$ 0	Ö	0	Ö	0.00
				\$ 3	\$ (2)	\$ 1	0.00
Total OTC Financial Derivati	ive Instruments					\$ 467	0.10

SECURITIES SOLD SHORT

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
U.S. GOVERNMENT AGENCIES			
Ginnie Mae, TBA 5.500% due 01/01/2054	\$ 2,000	\$ (2,015)	(0.45)
Uniform Mortgage-Backed Security, TBA 2.000% due 01/02/2054 4.500% due 01/03/2054	10,600 3,300	(8,675) (3,200)	(1.93) (0.71)
Total Securities Sold Short		\$ (13,890)	(3.09)
Total Investments		\$ 647,456	143.90
Other Current Assets & Liabilities		\$ (197,507)	(43.90)
Net Assets		\$ 449,949	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Zero coupon security.
- (e) Coupon represents a yield to maturity.
- (f) Principal amount of security is adjusted for inflation.
- (g) Affiliated to the Fund.

Schedule of Investments Strategic Income Fund (Cont.)

(h) Restricted Securities (31 December 2022: 0.64%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
AMSURG Corp.	06/11/2023	\$ 2,204	\$ 2,706	0.60
Intelsat Emergence S.A.	19/06/2017 - 23/02/2022	5,147	1,565	0.35
Morgan Stanley 0.000% due 02/04/2032	11/02/2020	616	425	0.09
Neiman Marcus Group Ltd. LLC	25/09/2020	278	1,295	0.29
		\$ 8,245	\$ 5,991	1.33

- (i) Securities with an aggregate fair value of \$33,030 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.
- (j) Security with an aggregate fair value of \$1,021 (31 December 2022: \$Nil) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$8,742 (31 December 2022: \$10,994) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$164 (31 December 2022: \$376) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 77,266	\$ 570,339	\$ 7,139	\$ 654,744
Investment Funds	179	0	0	179
Repurchase Agreements	0	605	0	605
Financial Derivative Instruments(3)	(439)	6,287	(30)	5,818
Securities Sold Short	0	(13,890)	0	(13,890)
Totals	\$ 77,006	\$ 563,341	\$ 7,109	\$ 647,456

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 88,708	\$ 512,322	\$ 9,530	\$ 610,560
Investment Funds	29,661	0	0	29,661
Repurchase Agreements	0	781	0	781
Financial Derivative Instruments(3)	840	15,599	0	16,439
Securities Sold Short	0	(13,092)	0	(13,092)
Totals	\$ 119,209	\$ 515,610	\$ 9,530	\$ 644,349

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
GRE	5.520%	14/12/2023	04/01/2024	\$ (10,161)	\$ (10,189)	(2.27)
	5.520	18/12/2023	04/01/2024	(5,891)	(5,903)	(1.31)
	5.520	20/12/2023	04/01/2024	(13,081)	(13,105)	(2.91)
SCX	5.750	28/12/2023	04/01/2024	(3,926)	(3,928)	(0.87)
Total Reverse Repurchase Agreements					\$ (33,125)	(7.36)

Davable for

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

					Payable for Sale-Buyback		
Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Financing Transactions	% of Net Assets	
TDM	5.530%	19/12/2023	02/01/2024	\$ (1,035)	\$ (1,037)	(0.23)	
Total Sale-Buyback Financing Transactions					\$ (1,037)	(0.23)	

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

	As at 31-Dec-2023		As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (76)	\$ 0	\$ (76)	\$ N/A	\$ N/A	\$ N/A
BOA	(86)	60	(26)	(103)	0	(103)
BOM	N/A	N/A	N/A	(10)	0	(10)
BPS	(107)	10	(97)	12	0	12
BRC	461	(1,010)	(549)	(125)	0	(125)
CBK	(100)	0	(100)	3,416	(3,380)	36
DUB	(23)	0	(23)	(14)	0	(14)
FAR	(28)	0	(28)	(25)	0	(25)
GLM	(124)	0	(124)	(221)	81	(140)
GST	9	0	9	(156)	191	35
HUS	1	0	1	17	0	17
JPM	(106)	0	(106)	67	0	67
MBC	(141)	0	(141)	2,861	(2,480)	381
MEI	(1)	0	(1)	(4)	0	(4)
MYC	10	94	104	(63)	94	31
MYI	456	(1,000)	(544)	(71)	(96)	(167)
RBC	N/A	N/A	N/A	21	0	21
SAL	(2)	0	(2)	(26)	0	(26)
SCX	(128)	0	(128)	3,628	(3,470)	158
SOG	(10)	0	(10)	(53)	0	(53)
SSB	3	0	3	11	0	11
TOR	76	0	76	N/A	N/A	N/A
UAG	383	(990)	(607)	(41)	10	(31)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	68.71	59.01
Transferable securities dealt in on another regulated market*	76.18	59.05
Other transferable securities	0.64	2.47
Investment funds	0.04	5.86
Repurchase agreements	0.13	0.15
Financial derivative instruments dealt in on a regulated market	(0.38)	0.10
Centrally cleared financial derivative instruments	1.57	1.34
OTC financial derivative instruments	0.10	1.80
Securities sold short	(3.09)	(2.58)
Reverse repurchase agreements	(7.36)	N/A
Sale-buyback financing transactions	(0.23)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.96	1.83
Corporate Bonds & Notes	13.58	14.21
Convertible Bonds & Notes	0.00	N/A
Municipal Bonds & Notes	0.07	0.08
U.S. Government Agencies	44.18	31.14
U.S. Treasury Obligations	19.83	14.89
Non-Agency Mortgage-Backed Securities	8.07	5.69
Asset-Backed Securities	22.35	16.75
Sovereign Issues	5.62	4.32
Common Stocks	24.64	24.18
Rights	N/A	0.02
Warrants	0.00	0.01
Preferred Securities	0.60	0.42
Real Estate Investment Trusts	5.48	5.31
Short-Term Instruments	0.15	1.68
Investment Funds	0.04	5.86
Repurchase Agreements	0.13	0.15
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.38)	0.10
Written Options		
Options on Exchange-Traded Futures Contracts	N/A	0.00
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.01	0.01
Credit Default Swaps on Credit Indices — Sell Protection	0.13	0.21
Interest Rate Swaps	1.43	1.12

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.09)
Options on Securities	0.00	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	(0.05)
Credit Default Swaps on Credit Indices — Sell Protection	(0.01)	(0.02)
Total Return Swaps on Indices	N/A	0.00
Forward Foreign Currency Contracts	(0.07)	0.05
Hedged Forward Foreign Currency Contracts	0.18	1.91
Securities Sold Short	(3.09)	(2.58)
Other Current Assets & Liabilities	(43.90)	(27.20)
Net Assets	100.00	100.00

DESCRIPTION	PAR	FAIR VALUE	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET
TRANSFERABLE SECURITIES	(000S)	(000S)	ASSETS	CTP NV	(0005)	(000S)	ASSETS		(0005)	(000S)	ASSETS
CORPORATE BONDS & NO BANKING & FINANCE	TES			0.500% due 21/06/2025 0.875% due 20/01/2026 1.500% due 27/09/2031	€ 1,400 \$ 10,200 4,700	1,458 10,455 4,055	0.24	KBC Group NV 0.250% due 01/03/2027 0.375% due 16/06/2027 Kookmin Bank	€ 3,000 \$ 3,200		0.07 0.07
AerCap Ireland Capital DAC 2.875% due 14/08/2024	\$ 4,400			Danske Bank A/S 6.500% due 23/08/2028	£ 5,000	6,717		4.500% due 01/02/2029 (g) LeasePlan Corp. NV	\$ 7,400	7,104	0.16
6.100% due 15/01/2027 AIB Group PLC	5,300	5,416	0.12	Deutsche Bank AG 1.000% due 19/11/2025	€ 600	645	0.01	0.250% due 23/02/2026 Lendlease Finance Ltd.	€ 15,000	15,448	0.35
2.250% due 04/04/2028 2.875% due 30/05/2031 7.583% due 14/10/2026	€ 4,400 8,800 \$ 2,400	4,665 9,332 2,478	0.21	1.625% due 20/01/2027 1.750% due 19/11/2030 1.875% due 23/02/2028	7,400 14,200 4,000	7,687 13,657 4,157	0.31 0.09	3.400% due 27/10/2027 3.700% due 31/03/2031 Lloyds Banking Group PLC	AUD 24,900 4,800	15,462 2,686	
Altarea S.C.A. 1.875% due 17/01/2028	€ 8,500	7,911	0.18	2.625% due 16/12/2024 3.961% due 26/11/2025	£ 9,000 \$ 6,800	11,125 6,690		4.375% due 22/03/2028 Logicor Financing SARL	\$ 1,200	1,174	0.03
American Honda Finance Corp 5.000% due 23/05/2025 6.034% due 10/01/2025 6.094% due 22/11/2024	9. \$ 800 8,600 6,300	803 8,609 6,311	0.19	Digital Dutch Finco BV 0.625% due 15/07/2025 1.000% due 15/01/2032 Digital Euro Finco LLC	€ 4,600 1,000		0.02	1.625% due 15/07/2027 2.000% due 17/01/2034 (h) 2.250% due 13/05/2025 3.250% due 13/11/2028	€ 1,100 11,600 2,000 12,600	1,119 10,055 2,142 13,263	0.23 0.05
Assicurazioni Generali SpA 2.429% due 14/07/2031	€ 1,800	1,744	0.04	2.500% due 16/01/2026 DZ Bank AG Deutsche Zentral-	6,100 Genossensc	6,567 haftsban		MassMutual Global Funding 5.050% due 07/12/2027	\$ 7,100	7,190	0.16
Assured Guaranty U.S. Holdin 6.125% due 15/09/2028	gs, Inc. \$ 2,100	2,207	0.05	Frankfurt am Main 4.637% due 16/11/2026	5,600	6,191	0.14	Mitsubishi UFJ Financial Gro	11,200	10,572	
Aviation Capital Group LLC 4.125% due 01/08/2025 6.250% due 15/04/2028	9,080 100	8,820 102		EQT AB 2.375% due 06/04/2028 2.875% due 06/04/2032	10,000 7,400	10,453 7,311		4.636% due 07/06/2031 5.719% due 20/02/2026 Mizuho Financial Group, Inc		6,630	0.15
Banca Monte dei Paschi di Sie 6.750% due 05/09/2027	ena SpA € 11,200	12,955	0.29	Equitable Financial Life Global 5.450% due 03/03/2028	Funding \$ 4,900	4,921	0.11	5.414% due 13/09/2028 Morgan Stanley	8,800	8,924	
Banco de Sabadell S.A. 0.875% due 16/06/2028	6,300	6,288	0.14	European Investment Bank 0.750% due 15/11/2024	£ 9,700	11,940	0.27	2.720% due 22/07/2025 5.050% due 28/01/2027	5,000 6,000	4,918 6,008	
Banco Santander S.A. 6.527% due 07/11/2027	\$ 4,000	4,139	0.09	Federation des Caisses Desjan 4.400% due 23/08/2025 5.700% due 14/03/2028	\$ 11,000 6,600	10,867 6,797		Morgan Stanley Bank N.A. 5.882% due 30/10/2026	5,300	5,452	0.12
Bank of America Corp. 1.197% due 24/10/2026 5.933% due 15/09/2027	15,000 10,700	13,939 10,923		Ford Motor Credit Co. LLC 1.744% due 19/07/2024	€ 7,600	8,279		Nationwide Building Society 6.557% due 18/10/2027 NatWest Group PLC	8,200	8,493	0.19
Bank of Ireland Group PLC 0.375% due 10/05/2027	€ 12,300	12,642		2.748% due 14/06/2024 7.350% due 04/11/2027	£ 4,600 \$ 1,000	5,786 1,055		0.750% due 15/11/2025 0.780% due 26/02/2030	€ 15,000 10,000	16,115 9,531	
Bank of Montreal 5.203% due 01/02/2028	\$ 5,400	5,505		G City Europe Ltd. 4.250% due 11/09/2025	€ 11,600	11,803	0.27	NE Property BV 1.875% due 09/10/2026	10,700	10,822	
Banque Federative du Credit 5.896% due 13/07/2026	Mutuel S.A. 3,100	3,167	0.07	Gaci First Investment Co. 5.125% due 14/02/2053	\$ 9,600	8,718	0.20	3.375% due 14/07/2027 New Immo Holding S.A.	5,800	,	0.14
Barclays PLC 1.700% due 03/11/2026	£ 5,400	6,443		Globalworth Real Estate Invest 2.950% due 29/07/2026	€ 7,100	6,473	0.15	2.750% due 26/11/2026 (h) Nomura Holdings, Inc.	8,800	8,943	
2.852% due 07/05/2026 7.285% due 13/09/2027 BGC Group, Inc.	\$ 2,400 6,900	2,315 6,925		GLP Capital LP 4.000% due 15/01/2030 5.300% due 15/01/2029	\$ 2,600 2,000	2,375 1,990		2.172% due 14/07/2028 2.679% due 16/07/2030 5.709% due 09/01/2026	\$ 800 7,300 8,300	6,227 8,379	0.19
8.000% due 25/05/2028 BNP Paribas S.A.	4,200	4,389	0.10	Goldman Sachs Group, Inc. 1.948% due 21/10/2027	4,800	4,393		5.842% due 18/01/2028 6.181% due 18/01/2033	7,500 4,000	7,665 4,289	
2.219% due 09/06/2026 BPCE S.A.	10,500	10,029	0.23	3.272% due 29/09/2025 Golub Capital BDC, Inc. 7.050% due 05/12/2028	6,000 5,800	5,899 6,086		OneMain Finance Corp. 6.875% due 15/03/2025 Pacific Life Global Funding	800	810	0.02
6.612% due 19/10/2027 CaixaBank S.A.	9,500	9,784	0.22	Goodman HK Finance 4.375% due 19/06/2024	5,045	5,007		5.500% due 18/07/2028 Prologis International Fundi	6,000	6,142	0.14
0.750% due 26/05/2028 6.684% due 13/09/2027	€ 2,100 \$ 6,900	2,116 7,078		Goodman U.S. Finance Four LL 4.500% due 15/10/2037		5,902		1.625% due 17/06/2032 Royal Bank of Canada	€ 1,000	931	0.02
Castellum AB 0.750% due 04/09/2026 (h)	€ 9,700	9,710	0.22	GSPA Monetization Trust 6.422% due 09/10/2029	9,383	9,113		4.900% due 12/01/2028 Sagax AB	\$ 4,700	4,754	0.11
CBRE Global Investors Open-E SICAV-SIF Pan European Co	ore Fund			Host Hotels & Resorts LP 4.500% due 01/02/2026	7,800	7,658		1.125% due 30/01/2027 Santander UK Group Holdin	€ 11,700 as PLC	11,648	0.26
0.500% due 27/01/2028 0.900% due 12/10/2029	13,300 7,600	13,012 6,993		HSBC Holdings PLC 7.390% due 03/11/2028	6,300	6,755		2.421% due 17/01/2029 7.482% due 29/08/2029	£ 800 1,500	912 2,081	0.02 0.05
Citibank N.A. 5.803% due 29/09/2028 5.864% due 29/09/2025	\$ 2,800 3,200	2,925 3,254		HSBC USA, Inc. 5.625% due 17/03/2025	8,100	8,145		Societe Generale S.A. 1.488% due 14/12/2026 4.677% due 15/06/2027	\$ 14,100 6,700	12,989 6,641	
Citigroup, Inc. 1.250% due 06/07/2026 3.070% due 24/02/2028	€ 5,000 \$ 7,400	5,320 6,976		Indian Railway Finance Corp. I 3.835% due 13/12/2027 ING Groep NV	3,300	3,159	0.07	6.446% due 10/01/2029 Standard Chartered PLC 0.800% due 17/11/2029	700 € 3,600	725 3,465	0.02
Citycon Treasury BV 1.625% due 12/03/2028	€ 15,000	13,290	0.30	1.125% due 07/12/2028 2.125% due 23/05/2026	£ 9,100 € 4,200	10,196 4,541		1.456% due 14/01/2027 7.776% due 16/11/2025	\$ 15,800 1,700	14,483 1,733	0.33
Clarion Funding PLC 1.250% due 13/11/2032 Cooperatieve Rabobank UA	£ 2,400	2,311	0.05	International Development As 0.750% due 21/09/2028 1.750% due 05/05/2037	£ 11,000 € 11,100	12,272 10,815		Starwood Property Trust, In 3.750% due 31/12/2024 4.375% due 15/01/2027	1,200 800	1,178 755	0.03 0.02
4.655% due 22/08/2028 5.500% due 18/07/2025	\$ 10,500 2,200	10,349 2,225		Intesa Sanpaolo SpA 0.750% due 16/03/2028	10,200	10,154	0.23	Stifel Financial Corp. 4.000% due 15/05/2030	12,900	11,714	
Corebridge Global Funding 5.750% due 02/07/2026	2,500	2,534	0.06	Jackson National Life Global F 6.586% due 28/06/2024 JPMorgan Chase & Co.	unding \$ 6,600	6,614	0.15	Sumitomo Mitsui Financial (1.902% due 17/09/2028	2,500	2,190 5 3 2 5	
CPI Property Group S.A. 1.750% due 14/01/2030 2.750% due 12/05/2026	€ 6,100 6,900	3,851 6,382		4.851% due 25/07/2028 5.299% due 24/07/2029	9,700 8,600	9,708 8,732	0.20	5.520% due 13/01/2028 5.880% due 13/07/2026 Tesco Property Finance PLC	5,200 6,600	5,325 6,751	
2.750% due 22/01/2028	f 400	359		6.070% due 22/10/2027	8,200	8,439	0.19	5.744% due 13/04/2040	£ 4,188	5,400	0.12

DESCRIPTION	PAR (000S)	FAIR VALUE (000S) AS	% OF NET SETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Toronto-Dominion Bank 3.879% due 13/03/2026 €	5,600 \$	6,300 0	.14	Enbridge, Inc. 5.700% due 08/03/2033	\$ 7,700	\$ 8,007	0.18	Siemens Financieringsmaatscha 1.200% due 11/03/2026	appij NV 2,200	\$ 2,046	0.05
	9,800	13,326 0	.30	Energy Transfer LP 4.500% due 15/04/2024 6.050% due 01/12/2026	5,300	5,281 4,218		Southwest Airlines Co. 5.250% due 04/05/2025	4,400	4,402	0.10
.5,	21,200	21,051 0	.48	Entergy Louisiana LLC 2.350% due 15/06/2032	4,100 14,000	11,654		Sprint Spectrum Co. LLC 4.738% due 20/09/2029	914	907	0.02
UBS Group AG 3.750% due 26/03/2025 3.869% due 12/01/2029	3,070 12,000		.07	Equifax, Inc. 5.100% due 15/12/2027	7,800	7,876		T-Mobile USA, Inc. 4.800% due 15/07/2028 Thames Water Utilities Finance	5,600	5,650	0.13
5.125% due 29/07/2026 (e)(g) 5.711% due 12/01/2027	1,300 6,500	1,233 0	.03	Expedia Group, Inc. 3.800% due 15/02/2028	3,790	3,657		0.875% due 31/01/2028 €	2,100 1,800	1,984 2,581	0.04
6.442% due 11/08/2028 6.537% due 12/08/2033 7.000% due 30/09/2027 £	5,650 13,000 8,800	13,881 0	.13 .31 .26	Global Payments, Inc. 4.950% due 15/08/2027	7,300	7,316		Tornator Oyj	5,600	5,795	0.13
UniCredit SpA	5,450 5,450		.20	GN Bondco LLC 9.500% due 15/10/2031	2,500	2,444	0.05	Transurban Queensland Finance 6.350% due 02/05/2030 AUE	Pty. Ltd 1,500	1,077	0.02
Volkswagen Financial Service	'		.11	Gray Oak Pipeline LLC 3.450% due 15/10/2027	12,600	11,732	0.27		3,027	2,710	
Vonovia SE 2.375% due 25/03/2032 €	E 2,100	2,037 C	.05	HCA, Inc. 3.125% due 15/03/2027	9,200	8,725	0.20	3.450% due 01/06/2029 5.800% due 15/07/2037	3,586 4,000	3,334 4,072	0.08
Wells Fargo & Co. 2.406% due 30/10/2025 \$	5,000		.11	Hyundai Capital America 1.000% due 17/09/2024 5.500% due 30/03/2026	9,350 6,500	9,055 6,537		Utah Acquisition Sub, Inc. 3.950% due 15/06/2026 Venture Global Calcasieu Pass	6,500	6,285	0.14
3.000% due 23/10/2026 3.196% due 17/06/2027	2,550 2,800	2,678 0	.05	5.950% due 21/09/2026 6.000% due 11/07/2025	3,600 5,500	3,663 5,545	0.08	6.250% due 15/01/2030	10,500	10,457	0.24
3.584% due 22/05/2028 4.808% due 25/07/2028 6.303% due 23/10/2029	1,600 9,600 8,100	9,535 0	.03 .22 .19	6.500% due 16/01/2029 Imperial Brands Finance PLC	1,100	1,162	0.03	Venture Global LNG, Inc. 8.125% due 01/06/2028 8.375% due 01/06/2031	3,450 3,450	3,487 3,453	
Wells Fargo Bank N.A. 6.473% due 11/12/2026	8,500	8,552 0	.19	3.125% due 26/07/2024 6.125% due 27/07/2027	12,000 5,000	11,805 5,138		9.500% due 01/02/2029 Volkswagen Group of America			
Workspace Group PLC 2.250% due 11/03/2028 £	7,600	8,320 0	.19	Informa PLC 2.125% due 06/10/2025	€ 15,300	16,442	0.37	4.750% due 13/11/2028 6.333% due 12/09/2025	3,000 12,100	2,972 12,129	0.07 0.27
Yorkshire Building Society 3.511% due 11/10/2030	2,400 _		.06	Intel Corp. 5.125% due 10/02/2030 International Business Machin	\$ 6,900	7,161	0.16	Walgreens Boots Alliance, Inc. 3.450% due 01/06/2026	1,600	1,522	
	_	1,067,823 24	.16	4.000% due 27/07/2025	5,000	4,947	0.11	UTUITIE		522,544	11.82
INDUSTRIALS Amdocs Ltd.				JDE Peet's NV 4.125% due 23/01/2030 4.500% due 23/01/2034	€ 12,500 6,300	14,219 7,326		UTILITIES Ameren Corp.			
	5,800	5,006 0	.11	JSW Hydro Energy Ltd. 4.125% due 18/05/2031	\$ 2,174	1.896		5.000% due 15/01/2029 American Electric Power Co., In	8,500 c.	8,544	0.19
	8,300	8,450 0	.19	Marks & Spencer PLC 3.750% due 19/05/2026	£ 100	,	0.04	5.200% due 15/01/2029 Avangrid, Inc.	1,800	1,825	0.04
	3 13,000	12,829 0	.29	Marriott International, Inc. 5.550% due 15/10/2028	\$ 7,300	7,534		3.800% due 01/06/2029 Constellation Energy Generation	2,615 n LLC	2,467	0.06
6.421% due 02/08/2033 Bayer U.S. Finance LLC	4,100	4,294 0	.10	Mercedes-Benz Finance North 4.800% due 30/03/2028				5.600% due 01/03/2028 DTE Energy Co.	6,100	6,287	0.14
6.500% due 21/11/2033 Boardwalk Pipelines LP	6,700	6,929 0	.16	Motorola Solutions, Inc. 2.300% due 15/11/2030	12,400	10,477		1.050% due 01/06/2025 Edison International	2,600		
3.400% due 15/02/2031 Boeing Co.	7,700	6,885 0	.16	Mundys SpA 1.875% due 12/02/2028	€ 26,700	27,168		3.550% due 15/11/2024 EDP Finance BV	8,060	7,916	
2.750% due 01/02/2026 3.450% due 01/11/2028	6,400 4,200		.14	NetApp, Inc. 1.875% due 22/06/2025	\$ 2,954	2,812		1.710% due 24/01/2028 Electricite de France S.A.	12,700	11,293	
Broadcom, Inc. 4.150% due 15/11/2030 4.300% due 15/11/2032	2,173 4,800		.05	Nissan Motor Co. Ltd. 4.345% due 17/09/2027	2,500	2,394		3.750% due 05/06/2027 4.250% due 25/01/2032 Enel Finance International NV	2,800 3,100	3,156 3,598	
Canadian Pacific Railway Co. 3.125% due 01/06/2026	7,050		.15	4.810% due 17/09/2030 NTT Finance Corp.	15,600	14,594		0.375% due 28/05/2029 0.875% due 28/09/2034	3,400 9,800	3,239 8,169	
Centene Corp. 4.625% due 15/12/2029	5,000		.11	4.239% due 25/07/2025 NXP BV	2,700	2,672 9,649		1.125% due 17/10/2034 2.875% due 11/04/2029	11,000	9,441 11,704	
CenterPoint Energy Resources 5.250% due 01/03/2028			.14	3.875% due 18/06/2026 OCI NV 6.700% due 16/03/2033	9,900 2,000	2,044		Exelon Corp. 5.150% due 15/03/2028	5,360	5,452	0.12
Chanel Ceres PLC	£ 10,400	10,715		Oracle Corp. 4.500% due 06/05/2028	4,400	4,402		Florida Power & Light Co. 5.050% due 01/04/2028	6,500	6,650	0.15
Charter Communications Ope			.40	4.650% due 06/05/2030 Pearson Funding PLC	4,400	4,385		Georgia Power Co. 6.135% due 08/05/2025	8,300	8,320	0.19
Cheniere Corpus Christi Holdi 5.125% due 30/06/2027	ngs LLC 8,700	8,748 0	.20	3.750% due 04/06/2030 Rexel S.A.	£ 4,500	5,356	0.12	Ipalco Enterprises, Inc. 3.700% due 01/09/2024	5,500	5,415	0.12
Choice Hotels International, II 3.700% due 01/12/2029	nc. 1,500	1,331 0	.03	2.125% due 15/12/2028 Royalty Pharma PLC	€ 14,200	14,665	0.33	National Grid PLC 5.602% due 12/06/2028 5.809% due 12/06/2033	3,100 3,300	3,196 3,471	0.07
CVS Health Corp. 5.000% due 30/01/2029	6,000	6,113 0	.14	1.200% due 02/09/2025 Sandoz Finance BV	\$ 3,000	2,801	0.06	NextEra Energy Capital Holding		1,270	
Delta Air Lines Pass-Through 2.000% due 10/12/2029	Trust 2,926	2,597 0	.06	4.220% due 17/04/2030 4.500% due 17/11/2033	€ 1,800 2,900	2,067 3,406		4.900% due 28/02/2028 6.051% due 01/03/2025	6,400	8,080 6,461	0.18 0.15
eBay, Inc. 5.900% due 22/11/2025	7,700	7,829 0	.18	Sealed Air Corp. 1.573% due 15/10/2026	\$ 4,447	4,008	0.09	7.771% due 15/06/2067 Oncor Electric Delivery Co. LLC	791	709	
Emory University 2.143% due 01/09/2030	10,400	8,953 0	.20	SEB S.A. 1.375% due 16/06/2025	€ 5,000	5,318	0.12	4.300% due 15/05/2028	5,000	4,943	0.11

DESCRIPTION	PAR (000S)	FAIR % OF VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
ONEOK, Inc.	(2222)	(2012)	4.500% due 01/04/2029 -	()	(,		U.S. TREASURY OBLIGATION		(000)	
	\$ 7,900 \$	8,851 0.20	01/07/2033	\$ 94 !	93	0.00	U.S. Treasury Bonds			
Pacific Gas & Electric Co.	2 200	2.006 0.07	5.500% due 01/06/2035 - 01/06/2039	1,728	1,783	0.04	1.375% due 15/11/2040 \$,	\$ 108,621	2.46
2.100% due 01/08/2027 3.150% due 01/01/2026	3,200 12,500	2,886 0.07 11,995 0.27	5.585% due 01/09/2035	20	20	0.00	1.375% due 15/08/2050 1.625% due 15/11/2050	24,100 35,800	13,436 21,340	0.30
3.300% due 15/03/2027	2,800	2,620 0.06	5.643% due 15/10/2043	3,278	3,198 0	0.07	1.750% due 15/08/2041	19,500	13,570	0.40
3.300% due 01/12/2027	4,800	4,484 0.10	5.877% due 01/07/2030 5.942% due 01/07/2027	0	0	0.00	1.875% due 15/02/2041	2,400	1,727	0.04
3.400% due 15/08/2024 3.500% due 15/06/2025	5,700 3,600	5,607 0.13 3,491 0.08	5.945% due 25/10/2026	3,243	3,234	0.07	2.250% due 15/08/2049 2.500% due 15/02/2045	6,400 6,100	4,472 4,621	0.10
4.650% due 01/08/2028	2,400	2,307 0.05	6.000% due 01/10/2027 -	2 000	4,160	0.09	2.875% due 15/05/2049	3,100	2,464	0.10
4.750% due 15/02/2044	1,700	1,423 0.03	01/05/2040 6.051% due 01/11/2035	3,989 27	4,100	0.09	3.000% due 15/05/2042	2,900	2,454	0.06
5.450% due 15/06/2027 6.400% due 15/06/2033	4,000 8,700	4,035 0.09 9,163 0.21	6.212% due 25/10/2044 -	_,			3.000% due 15/11/2044 3.000% due 15/02/2049	138,800 8,100	114,933 6,594	2.60 0.15
Southwest Gas Corp.	0,700	5,105 0.21	25/02/2045	61	56	0.00	3.125% due 15/11/2041	15,300	13,310	0.13
5.450% due 23/03/2028	5,900	6,035 0.14	6.357% due 01/01/2028 6.369% due 01/09/2028	0	0	0.00	3.125% due 15/02/2043	5,600	4,789	0.11
TDC Net A/S			6.412% due 25/07/2044	97	91	0.00	3.125% due 15/08/2044 3.250% due 15/05/2042	23,500 22,800	19,908 20,014	0.45 0.45
	€ 5,100	5,866 0.13	6.500% due 15/09/2028	27	27	0.00	3.375% due 15/08/2042	30,400	27,120	0.43
WEC Energy Group, Inc. 1.375% due 15/10/2027	\$ 4,525	4,003 0.09	Ginnie Mae 2.750% due 20/12/2034	20	20	0.00	3.375% due 15/05/2044	47,300	41,722	0.94
1.575/0 due 15/10/2027	\$ 4,JZJ <u> </u>	206,824 4.68	3.000% due 20/10/2026 -	20	20	0.00	3.625% due 15/02/2044 3.750% due 15/08/2041	24,700 18,600	22,641 17,705	0.51
Total Corporate Bonds & Notes	_	1,797,191 40.66	15/11/2049	871	778	0.02	3.750% due 15/11/2043	5,000	4,675	0.40
Total Corporate Dollas & Notes	_	1,131,131 40.00	3.625% due 20/07/2025 -	57	56	0.00	3.875% due 15/05/2043	38,100	36,335	0.82
MUNICIPAL BONDS & NO	TES		20/07/2034 3.875% due 20/04/2030	5/ 4	56 4	0.00	4.000% due 15/11/2042 4.000% due 15/11/2052	13,425 24,500	13,051 24,178	0.29
Golden State, California Toba	acco Securit	ization Corp.	4.000% due 15/02/2052	1,616	1,550	0.04	4.000% due 15/11/2032 4.375% due 15/11/2039	24,500 10,100	10,525	0.55
Revenue Bonds, Series 202	21		5.000% due 15/03/2034 -	002	000	0.02	4.375% due 15/08/2043	18,000	18,380	0.42
3.714% due 01/06/2041	1,300	994 0.02	15/07/2048 5.616% due 20/06/2067	903 2,860	908 2,864	0.02	U.S. Treasury Inflation Protecte			0.00
JobsOhio Beverage System R 4.433% due 01/01/2033	Revenue Not 5,350	es, Series 2023 5,310 0.12	5.838% due 20/01/2072	4,230	4,093	0.09	0.125% due 15/10/2024 0.125% due 15/04/2025	40,653 20,894	39,770 20,150	0.90 0.46
Tobacco Settlement Finance			5.909% due 20/09/2065	902	897	0.02	0.125% due 15/07/2031	18,252	16,236	0.40
Revenue Bonds, Series 202		vest virginia	5.957% due 20/08/2062 6.000% due 20/09/2038	575 3	573 3	0.01	0.125% due 15/01/2032	14,096	12,388	0.28
3.301% due 01/06/2033	7,125	5,873 0.14	6.037% due 20/08/2065	15,430	15,306	0.35	0.125% due 15/02/2051 0.125% due 15/02/2052	51,171 2,432	31,723 1,493	0.72 0.03
University of California Reve			6.088% due 20/10/2072	5,793		0.13	0.250% due 15/01/2025	15,015	14,576	0.33
0.883% due 15/05/2025	5,500	5,219 0.12 17,396 0.40	6.138% due 20/01/2073 6.208% due 20/01/2073	7,699 13,673	7,627 13,588	0.17	0.250% due 15/02/2050	8,138	5,313	0.12
	_	17,396 0.40	6.218% due 20/02/2073	17,644	17,554	0.40	0.500% due 15/04/2024 0.625% due 15/07/2032	10,491 16,520	10,359 15,102	0.23
U.S. GOVERNMENT AGEN	ICIES		6.237% due 20/01/2066	7,622	7,584	0.17	0.625% due 15/02/2043	134	105	0.00
Fannie Mae			6.238% due 20/01/2073 6.358% due 20/12/2072	26,773 5,195	26,666 5,207	0.60	0.750% due 15/02/2045	26,001	20,352	0.46
3.150% due 01/08/2027	932	895 0.02	6.478% due 20/11/2072	10,047	10,133	0.23	0.875% due 15/02/2047 1.000% due 15/02/2046	8,285 779	6,537 638	0.15
4.246% due 01/03/2036 4.287% due 01/04/2033	8 5	8 0.00 5 0.00	6.859% due 20/11/2067	5,662	5,709	0.13	1.000% due 15/02/2049	2,690	2,168	0.05
4.312% due 01/12/2034	23	5 0.00 23 0.00	8.000% due 20/05/2031	4	4	0.00	1.250% due 15/04/2028	14,155	13,791	0.31
4.323% due 01/03/2036	8	8 0.00	Ginnie Mae, TBA 2.000% due 01/01/2054	15,100	12,788	0.29	1.375% due 15/02/2044 1.500% due 15/02/2053	792 2,174	709 1,973	0.02
4.393% due 01/01/2036 4.793% due 25/12/2042	8 51	8 0.00 49 0.00	4.000% due 01/01/2054	11,300	10,807	0.24	U.S. Treasury Notes	2,174	1,515	0.03
4.913% due 01/09/2035	43	43 0.00	5.000% due 01/01/2054	13,000	12,784	0.29	1.750% due 30/06/2024	16,700	16,422	0.37
5.000% due 25/04/2033 -			Small Business Administration 5.870% due 01/07/2028	ration 6	6	0.00	U.S. Treasury STRIPS	7.000	2 522	
25/06/2043 5.095% due 01/07/2035	131 11	130 0.00 11 0.00	6.220% due 01/12/2028	348		0.00	0.000% due 15/05/2042 (b)	7,900	3,528	
5.260% due 25/05/2035	22	23 0.00	Uniform Mortgage-Back	ed Security				-	801,918	18.14
5.410% due 01/07/2035	5	5 0.00	3.000% due 01/03/2028 -	156 225	120 275	2 12	NON-AGENCY MORTGAGE-	BACKED	SECURITI	ES
5.456% due 01/05/2038 5.503% due 25/12/2036	2,298 36	2,364 0.05 35 0.00	01/07/2052 3.500% due 01/01/2047 -	156,325	138,375	3.13	American Home Mortgage Inve	estment T	rust	
5.522% due 01/11/2035	26	26 0.00	01/08/2052	17,118	15,711	0.36	5.830% due 25/12/2046	119	96	0.00
5.563% due 25/03/2034	2	2 0.00	4.000% due 01/04/2024 -	22 555	22.716	O F 1	Angel Oak Mortgage Trust			
5.624% due 01/09/2034 5.681% due 01/05/2037	97 83	97 0.00 82 0.00	01/10/2052 4.500% due 01/06/2024 -	23,555	22,716	0.51	1.469% due 25/06/2065	854	798	0.02
5.692% due 25/07/2037	176	171 0.00	01/05/2053	16,566	16,089	0.36	Ashford Hospitality Trust 6.534% due 15/06/2035	2,740	2,701	0.06
5.739% due 01/06/2035	192	198 0.00	5.000% due 01/10/2031 -	102 025	100 200	4.00	Atrium Hotel Portfolio Trust	2,140	2,701	0.00
5.754% due 25/06/2034 5.802% due 25/09/2042	246 377	242 0.01 377 0.01	01/11/2053 5.500% due 01/01/2025 -	182,025	180,298	4.08	6.609% due 15/06/2035	6,900	6,831	0.16
5.900% due 25/07/2042	31	31 0.00	01/04/2053	2,810	2,889	0.07	Banc of America Funding Trust			
5.922% due 01/09/2035	3	3 0.00	6.000% due 01/05/2024 - 01/02/2041	1,305	1,359	0.02	4.772% due 25/05/2035 4.817% due 20/09/2035	1,225 781	1,134 616	0.03
5.941% due 01/09/2039 5.951% due 01/09/2034	11 8	11 0.00 8 0.00	6.500% due 01/07/2034 -	1,303	1,333	0.03	Banc of America Merrill Linch 1		010	0.01
5.956% due 01/09/2035	13	12 0.00	01/03/2037	63	67	0.00	3.218% due 14/04/2033	5,500	5,255	0.12
6.002% due 25/09/2041	1,323	1,312 0.03	Uniform Mortgage-Back			0.07	Banc of America Merrill Lynch	Commerci	ial	
6.021% due 01/11/2034 6.129% due 01/10/2044	24 11	25 0.00 11 0.00	2.500% due 01/02/2054 3.000% due 01/02/2054	50,400 380,688	42,938 337,311	0.97 7.63	Mortgage, Inc. 4.231% due 15/09/2060	10,900	10,525	0.24
6.215% due 01/11/2025	0	0 0.00	3.500% due 01/02/2054	365,600	335,781	7.60	Banc of America Mortgage Tru		10,323	0.24
6.329% due 01/10/2040	7 6	7 0.00 6 0.00	4.000% due 01/01/2054	319,199	302,137	6.84	5.217% due 25/07/2035	188	175	0.00
6.352% due 25/04/2032 Freddie Mac	0	6 0.00	4.500% due 01/02/2039 - 01/02/2054	189,100	183,437	4.15	5.267% due 25/07/2034	142	127	0.00
0.650% due 22/10/2025	83,800	78,229 1.77	5.000% due 01/01/2054	357,100	353,391	8.00	BankUnited Trust 6.070% due 25/09/2045	663	600	0.01
0.795% due 15/03/2044	7,576	6,521 0.15	5.500% due 01/02/2054	137,200	137,822		Barclays Commercial Mortgage			0.01
0.800% due 28/10/2026 2.000% due 15/06/2052 (a)	13,600 28,189	12,356 0.28 3,492 0.08	6.000% due 01/02/2054	8,500	8,631 2,363,060		4.314% due 15/12/2051	8,000	7,741	0.18
2.750% due 15/09/2040	252	234 0.01			2,303,000	JJ.70	Bear Stearns Adjustable Rate N			
4.000% due 01/10/2029 -	770	756 0.02					3.910% due 25/04/2034 4.022% due 25/04/2034	186 87	152 80	0.00
01/10/2047	779	756 0.02					7.022 /0 duc 23/04/2034	07	00	0.00

200	FAIR % OF	200	FAIR % OF		DAD	FAIR % OF
DESCRIPTION (000S)	VALUE NET (000S) ASSETS	DESCRIPTION PAR (000S)	VALUE NET (000S) ASSETS	DESCRIPTION	PAR (000S)	VALUE NET (000S) ASSETS
4.088% due 25/04/2034 \$ 159 \$ 4.746% due 25/07/2034 6 4.815% due 25/11/2030 1	141 0.00 5 0.00 1 0.00	5.500% due 25/01/2037 \$ 8 \$ HarborView Mortgage Loan Trust 5.730% due 19/03/2037 3,074	19 0.00 2,732 0.06	Structured Adjustable Rate N 3.440% due 25/02/2036 5.882% due 25/04/2034	l <mark>ortgage Loa</mark> \$ 761 \$ 1,096	n Trust 665 0.02 1,083 0.03
5.308% due 25/04/2033 11 5.453% due 25/02/2034 62	10 0.00 57 0.00	5.910% due 19/05/2035 157 IndyMac Adjustable Rate Mortgage Trust	143 0.00	5.926% due 25/09/2034 Structured Asset Mortgage In	146	138 0.00
5.820% due 25/01/2034 137 5.877% due 25/12/2035 80	135 0.00 77 0.00	5.545% due 25/01/2032 0 IndyMac Mortgage Loan Trust	0 0.00	5.910% due 25/09/2047 5.950% due 19/04/2035	9,967 212	8,586 0.19 200 0.00
Bear Stearns ALT-A Trust 4.488% due 25/05/2035 353 4.730% due 25/09/2035 390	334 0.01 231 0.01	5.950% due 25/06/2037 969 JPMBB Commercial Mortgage Securities To	882 0.02	5.970% due 19/07/2035 6.030% due 25/02/2036	146 409	140 0.00 336 0.01
5.790% due 25/02/2034 40	38 0.00	3.358% due 15/11/2048 7,166 JPMDB Commercial Mortgage Securities T	7,008 0.16	6.050% due 19/05/2034 6.130% due 19/09/2032	129 15	117 0.00 15 0.00
	,388 0.24 ,317 0.12	2.994% due 15/12/2049 7,119 JPMorgan Chase Commercial Mortgage Se	6,850 0.16 curities Trust	6.320% due 25/05/2047 Structured Asset Securities Co 7.500% due 25/10/2036	7,278 orp. Mortgag 637	5,873 0.13 ge Loan Trust 384 0.01
Citigroup Commercial Mortgage Trust 3.251% due 10/05/2035 7,853 7	,419 0.17	6.619% due 15/06/2035 10,951 JPMorgan Mortgage Trust	9,797 0.22	Structured Asset Securities C	orp. Mortgag	
Citigroup Mortgage Loan Trust 4.523% due 25/09/2037 92	81 0.00	4.538% due 25/07/2035 115 5.750% due 25/01/2036 337	108 0.00 157 0.00	Through Certificates 7.323% due 25/06/2033	2	2 0.00
7.780% due 25/10/2035 31 Citigroup Mortgage Loan Trust, Inc.	30 0.00	Landmark Mortgage Securities PLC 5.620% due 17/04/2044 £ 6,068	7,532 0.17	Thornburg Mortgage Securiti 3.875% due 25/09/2037 6.815% due 25/06/2047	2,438 1,846	2,360 0.05 1.555 0.04
7.198% due 25/09/2035 841 Commercial Mortgage Trust	839 0.02	Lehman XS Trust 5.830% due 25/12/2036 \$ 3,663	3,509 0.08	Towd Point Mortgage Fundin 6.365% due 20/10/2051	'	10,551 0.24
3.144% due 10/03/2048 2,168 2	2,145 0.05 0,554 0.24	5.870% due 25/03/2047 10,467 London Wall Mortgage Capital PLC	8,937 0.20	6.571% due 20/07/2045 Tower Bridge Funding PLC	16,545	21,150 0.48
3.590% due 10/11/2047 12,200 11 Countrywide Alternative Loan Trust	,946 0.27	6.020% due 15/05/2052 £ 1,090 MASTR Adjustable Rate Mortgages Trust	1,383 0.03	6.000% due 20/11/2063 Trinity Square PLC	3,955	5,031 0.11
3.810% due 25/11/2035 6,634 6 5.500% due 25/02/2036 2,787 2	5,167 0.14 2,192 0.05	4.889% due 25/01/2036 \$ 7 5.386% due 21/11/2034 1,572	7 0.00 1,478 0.03	6.070% due 15/07/2059 Tudor Rose Mortgages	9,332	11,896 0.27
5.750% due 25/02/2037 3,195 1	,466 0.03 ,697 0.04	MASTR Reperforming Loan Trust 7.000% due 25/05/2035 515	360 0.01	5.820% due 20/06/2048 Twin Bridges PLC	412	522 0.01
6.000% due 25/04/2036 187	2,726 0.06 91 0.00	Merrill Lynch Mortgage Investors Trust 4.340% due 25/02/2035 645	614 0.01	6.470% due 12/12/2054 Uropa Securities PLC	2,776	3,544 0.08
6.000% due 25/11/2036 252	3,703 0.08 139 0.00 2,404 0.05	4.407% due 25/06/2035 283 5.970% due 25/11/2035 211	269 0.01 197 0.01	5.540% due 10/10/2040	454	561 0.01
Countrywide Home Loan Mortgage Pass-Throd 4.125% due 19/07/2031		Metlife Securitization Trust 3.750% due 25/03/2057 5,969	5,704 0.13	WaMu Mortgage Pass-Throug 3.374% due 25/01/2037 3.787% due 25/02/2037	3,826 \$ 3,826	3,352 0.08 556 0.01
	,132 0.03 307 0.01	Mortgage Equity Conversion Asset Trust 5.340% due 25/05/2042 2,832	2,713 0.06	4.238% due 25/09/2036 6.010% due 25/07/2045	948 304	839 0.02 285 0.01
5.003% due 20/02/2035 5.870% due 25/04/2046 5.870% due 25/04/2046	80 0.00 728 0.02	MortgageIT Trust 6.030% due 25/10/2035 571	555 0.01	6.050% due 25/10/2045 6.090% due 25/01/2045	2,868 124	2,729 0.06 120 0.00
6.000% due 25/07/2037 250 7.884% due 20/02/2036 45	118 0.00 39 0.00	NAAC Reperforming Loan REMIC Trust 7.000% due 25/10/2034 425	380 0.01	6.110% due 25/01/2045 Warwick Finance Residential	1,494 Mortgages P	1,405 0.03
Countrywide Home Loan Reperforming REMIC 4.415% due 25/01/2034 14	2 Trust 12 0.00	7.500% due 25/03/2034 553 NAAC Reperforming Loan REMIC Trust Cer	498 0.01	0.000% due 21/12/2049 (b) 6.170% due 21/12/2049	£ 0 8,117	1,629 0.04 10,375 0.24
5.810% due 25/06/2035 102 6.500% due 25/11/2034 21	95 0.00 20 0.00	6.500% due 25/02/2035 1,782 Natixis Commercial Mortgage Securities T	1,494 0.03	6.870% due 21/12/2049 7.370% due 21/12/2049	2,030 1,015	2,566 0.06 1,276 0.03
Credit Suisse First Boston Mortgage Securitie 4.631% due 25/06/2033 3	S Corp. 3 0.00	3.790% due 15/11/2032 8,000 New Residential Mortgage Loan Trust	6,792 0.15	7.870% due 21/12/2049 8.370% due 21/12/2049	580 580	727 0.02 714 0.02
Credit Suisse First Boston Mortgage-Backed P Through Certificates	ass-	3.500% due 25/12/2057 5,307 Nomura Asset Acceptance Corp. Alternation	5,080 0.12	Washington Mutual Mortgag Certificates Trust		
6.000% due 25/11/2035 2,322 Credit Suisse Mortgage Capital Certificates	625 0.01	6.540% due 25/02/2035 362	352 0.01	5.500% due 25/05/2035 6.000% due 25/11/2035	\$ 517 456	416 0.01 379 0.01
3.500% due 26/04/2038 706 Credit Suisse Mortgage Capital Mortgage-Bac	686 0.02	Paragon Mortgages PLC 4.242% due 15/11/2038 € 500	542 0.01	Washington Mutual MSC Mor Certificates Trust		
5.750% due 25/04/2036 763 6.000% due 25/05/2036 1,869 1	411 0.01 ,066 0.02	Precise Mortgage Funding PLC 0.000% due 12/12/2055 (b) f 0 Prime Mortgage Trust	393 0.01	3.770% due 25/02/2031	1 _	1 0.00 376,708 8.52
6.000% due 25/04/2037 562 CSAIL Commercial Mortgage Trust	212 0.01	5.870% due 25/02/2034 \$ 59 Primrose Residential DAC	55 0.00	ASSET-BACKED SECURITIE	S	
3.458% due 15/11/2050 4,600 4 DBGS Mortgage Trust	,199 0.10	4.626% due 24/03/2061 € 11,685	12,868 0.29	ACE Securities Corp. Home Ed 5.590% due 25/10/2036	Juity Loan Tr 226	ust 84 0.00
6.254% due 15/06/2033 2,000 1 Deutsche ALT-A Securities Mortgage Loan Tru	,838 0.04	Residential Accredit Loans, Inc. Trust 5.870% due 25/05/2037 \$ 2,328 6.000% due 25/04/2036 2,467	1,662 0.04 1,948 0.04	5.790% due 25/08/2036 Ameriquest Mortgage Securi	6,199 ties, Inc. Asse	1,517 0.04 et-Backed
5.800% due 25/08/2037 2,435 1 Downey Savings & Loan Association Mortgag	,928 0.04 e	Residential Asset Securitization Trust 6.000% due 25/01/2037 2,468	860 0.02	Pass-Through Certificates 6.175% due 25/01/2036	182	182 0.00
Loan Trust 6.046% due 19/07/2044 9	8 0.00	6.500% due 25/09/2036 708	243 0.01	6.400% due 25/05/2035 6.490% due 25/10/2034	2,523 931	2,488 0.06 920 0.02
Eurohome UK Mortgages PLC 5.490% due 15/06/2044 f 1,422 1	,787 0.04	Residential Funding Mortgage Securities, 1 5.834% due 25/02/2036 120 Resloc UK PLC	106 0.00	6.580% due 25/03/2035 Armada Euro CLO DAC	4,169	4,074 0.09
First Horizon Alternative Mortgage Securities 6.000% due 25/06/2037 \$ 1,132	413 0.01	5.499% due 15/12/2043 £ 3,413	4,209 0.10	4.685% due 15/07/2031 Asset-Backed Funding Certific		13,045 0.30
6.222% due 25/10/2034 77 GS Mortgage Securities Corp. Trust	73 0.00	Ripon Mortgages PLC 5.920% due 28/08/2056 12,036 RMAC PLC	15,298 0.35	6.170% due 25/06/2034 Asset-Backed Securities Corp		
GSR Mortgage Loan Trust	3,781 0.09	0.000% due 15/02/2047 10,700	13,685 0.31	4.120% due 25/12/2036 Atlas Senior Loan Fund Ltd.	1,886	1,836 0.04
4.240% due 25/06/2034 51 4.381% due 25/06/2034 18	48 0.00 17 0.00	RMAC Securities PLC 5.769% due 12/06/2044 706	851 0.02	6.805% due 16/01/2030 Avoca CLO DAC	7,013	7,004 0.16
	,021 0.02 ,287 0.03	Stratton Mortgage Funding PLC 6.121% due 20/07/2060 13,543	17,262 0.39	4.655% due 15/07/2030 4.785% due 15/10/2032	€ 7,729 5,200	8,494 0.19 5,674 0.13

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (0005)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Barings CLO Ltd. 6.605% due 15/04/2031	5 12,517 \$	12,505	0.28	Massachusetts Educational Financing Aut 6.590% due 25/04/2038 \$ 4 \$		0.00	Ministeries van de Vlaar 0.875% due	mse Gemeensc	hap	
Bear Stearns Asset-Backed Secur 5.356% due 25/05/2035	106	105	0.00	Merrill Lynch First Franklin Mortgage Loa 6.720% due 25/10/2037 9,085	n Trust 7,520	0.17	21/03/2046 € Paraguay Government I	•	6,851 ond	0.16
5.383% due 25/12/2035 6.670% due 25/01/2045 Black Diamond CLO DAC	1,042 80	1,034 80	0.02	MF1 LLC 7.506% due 19/06/2037 11,300	11,287	0.26	4.950% due 28/04/2031	2,300	2,251	0.05
	€ 11,725	12,789	0.29	Morgan Stanley ABS Capital, Inc. Trust 5.650% due 25/05/2037 527 5.670% due 25/09/2036 946	447 334	0.01 0.01	1.850% due 01/02/2027 CAE	7,000	5,031	0.11
4.585% due 15/10/2031 BlueMountain CLO Ltd.	12,766	13,882		5.700% due 25/11/2036 923 5.770% due 25/07/2036 7,623	2,848		Romania Government II 3.000% due			0.25
6.854% due 22/10/2030 \$ BlueMountain Fuji EUR CLO DAC			0.02	5.790% due 25/09/2036 7,615 6.175% due 25/01/2035 1,476 New Century Home Equity Loan Trust	3,257 1,424		27/02/2027 United Kingdom Gilt 0.875% due	12,000	11,200	0.25
4.615% due 15/07/2030	12,000	1,492 13,084		5.830% due 25/05/2036 41 6.190% due 25/10/2035 3,148	41 3,026	0.00 0.07	31/07/2033 f	1,300	1,298 189,110	0.03 4.28
Bosphorus CLO DAC 4.745% due 15/12/2030	163		0.00	OZLM Ltd. 6.744% due 17/04/2031 9,504	9,500		SHORT-TERM INSTRU	IMENTS		
Bridgepoint CLO DAC 5.175% due 15/01/2034	1,000	1,097	0.03	6.902% due 30/10/2030 6,428 Palmer Square European Loan Funding D. 4.685% due 15/10/2031 € 10.167	6,437 AC 11,053		COMMERCIAL PAPER AT+T, Inc.			
Cairn CLO DAC 4.552% due 30/04/2031	12,302	13,431	0.30	Palmerston Park CLO DAC 4.625% due 18/04/2030 4,187	4,604		5.700% due 19/03/2024	11,000	10,862	0.25
Carlyle Euro CLO DAC 4.632% due 15/08/2030	7,811	8,551	0.19	Purple Finance CLO DAC 4.756% due 25/01/2031 394	434	0.01	SHORT-TERM NOTES BGC Group, Inc.			
Carrington Mortgage Loan Trust 6.460% due 25/06/2035 CIFC Funding Ltd.		755	0.02	Renaissance Home Equity Loan Trust 6.670% due 25/11/2034 \$ 127		0.00	3.750% due 01/10/2024	1,195	1,168	0.03
6.844% due 16/11/2030 Citigroup Mortgage Loan Trust	1,245	1,246		Securitized Asset-Backed Receivables LLC 5.710% due 25/11/2036 5,807 5.750% due 25/05/2036 429	1,661 225		HUNGARY TREASURY	BILLS		
5.790% due 25/09/2036 Citigroup Mortgage Loan Trust,		3,209		Starwood Commercial Mortgage Trust 6.556% due 15/07/2038 4,362	4,316		04/01/2024 (b)(c) HUI Total Short-Term Instrume		9,803 21,833	0.22
5.720% due 25/03/2037 Commonbond Student Loan Trus 6.320% due 25/05/2041	1,791 st 496	1,473	0.03	Structured Asset Investment Loan Trust 5.850% due 25/03/2036 433	421		Total Transferable Secur	ities \$	5,908,989	133.69
Countrywide Asset-Backed Certi 5.610% due 25/06/2047				6.235% due 25/08/2035 443 Structured Asset Securities Corp. Mortga 5.625% due 25/09/2036 6,976	425 ge Loan Tı 4,331	rust	INVESTMENT FUNDS	SHARES		
5.690% due 25/09/2037 5.700% due 25/07/2037	1,033 1,000		0.02 0.02	Texas Natural Gas Securitization Finance 5.102% due 01/04/2035 6,400			COLLECTIVE INVESTMI PIMCO Funds:	ENT SCHEMES		
Countrywide Asset-Backed Certi 6.325% due 25/08/2034 6.370% due 25/10/2034	ticates Tru: 163 795	163	0.00 0.02	Venture CLO Ltd. 6.777% due 20/01/2029 10,418	10,422	0.24	Global Investors Series plc -			
Credit-Based Asset Servicing & S 5.749% due 25/05/2046	ecuritization 1,627	on LLC 1,378	0.03	WaMu Asset-Backed Certificates WaMu T 5.830% due 25/04/2037 4,889	1,855		PIMCO Emerging Markets			
	ecuritization 114		0.00	Wells Fargo Home Equity Asset-Backed S 6.470% due 25/10/2034 1,054	1,046 341,773	0.02	Opportunities Fund (f)	981,265	11,079	0.25
	€ 12,945	14,084	0.32	SOVEREIGN ISSUES	פווודכ	7.75	PIMCO Funds: Global Investors Series plc - US			
FBR Securitization Trust 6.175% due 25/11/2035 \$ First Franklin Mortgage Loan Tru	5 4,180	4,077	0.09	Action Logement Services 0.500% due 30/10/2034 € 7,600	6,458	0.15	Short-Term Fund (f)	9,858,709	99,770	2.25
5.690% due 25/12/2037 6.145% due 25/03/2034	3,751 316		0.01	Airport Authority Hong Kong 4.750% due 12/01/2028 \$ 1,300	1,315		PIMCO Select Funds plc -			
6.745% due 25/07/2034 GE-WMC Mortgage Securities Tr 5.550% due 25/08/2036	444 ust 33		0.01	4.875% due 12/01/2030 5,000 Canada Government International Bond 2.250% due 01/12/2029 CAD 38.600	5,087 28,023		PIMCO US Dollar Short- Term Floating			
Griffith Park CLO DAC	33 E 11,949	12,991		Development Bank of Japan, Inc. 0.010% due 15/10/2024 € 6,600	7,090		NAV Fund (f)	4,067,603 \$	40,532	0.92
GSAMP Trust	5 11,907	6,261		0.875% due 10/10/2025 4,300 European Union	4,575		Total Investment Funds	<u> </u>	151,381	3.42
5.710% due 25/01/2037 Harvest CLO DAC	405		0.01	0.000% due 04/10/2028 (b) 1,678 Hungary Government International Bond	1,655					
Home Equity Asset Trust	£ 13,700 5 4,678	14,941 4,266		1.750% due 05/06/2035 10,000 Israel Government International Bond 5.000% due 30/10/2026 4,000	8,503 4,522					
6.505% due 25/08/2035 HSI Asset Securitization Corp. Tr	113		0.00	Italy Buoni Poliennali Del Tesoro 1.300% due 15/05/2028 (d) 44,554	49,199					
6.010% due 25/12/2035 JPMorgan Mortgage Acquisition			0.01	Japan Finance Organization for Municipal 0.010% due 02/02/2028 9,900	ities 9,792	0.22				
5.905% due 25/05/2036 Jubilee CLO DAC 4.575% due 15/04/2030 €	3,585 £ 18,890	3,371 20,744		Korea Development Bank 6.069% due 23/10/2026 \$ 1,800	1,809	0.04				
4.575% due 15/04/2030 • • Madison Park Euro Funding DAC 4.715% due 15/01/2032		13,389		Mexico Government International Bond 2.750% due 27/11/2031 (d) MXN 185,093 3.000% due 03/12/2026 (d) 55,712	9,651 3,056					
Man GLG Euro CLO DAC 4.615% due 15/12/2031	10,249	11,193		4.000% due 30/11/2028 (d) 101,366 8.500% due 01/03/2029 188,000 8.500% due 31/05/2029 87,000	5,854 10,847 5,043	0.13 0.25				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 732	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (747)	\$ 732	\$ 732	0.02
Total Repurcha	ase Agreeme	ents				\$ (747)	\$ 732	\$ 732	0.02

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	70	\$ (325)	(0.01)
3-Month SOFR June Futures	Long	09/2024	1,833	2.953	0.07
3-Month SOFR September Futures	Short	12/2024	1,833	(3,511)	(0.08)
Canada Government 10-Year Bond March Futures	Long	03/2024	385	1,155	0.03
Euro-Bobl March Futures	Short	03/2024	1,490	(3,246)	(0.07)
Euro-Bund 10-Year Bond March Futures	Short	03/2024	1,425	(6,841)	(0.16)
Japan Government 10-Year Bond March Futures	Short	03/2024	79	(663)	(0.02)
U.S. Treasury 2-Year Note March Futures	Long	03/2024	976	1,773	0.04
U.S. Treasury 5-Year Note March Futures	Long	03/2024	1,109	2,920	0.07
U.S. Treasury 10-Year Note March Futures	Long	03/2024	83	342	0.01
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	2,014	(10,409)	(0.24)
				\$ (15,852)	(0.36)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (15,852)	(0.36)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
AT&T, Inc.	1.000%	20/06/2024	\$ 12,400	\$ 39	0.00
Boeing Co.	1.000	20/12/2025	4,600	132	0.01
Boeing Co.	1.000	20/12/2027	4,600	290	0.01
British Telecommunications PLC	1.000	20/06/2028	€ 6,500	82	0.00
General Electric Co.	1.000	20/06/2024	\$ 4,700	28	0.00
General Electric Co.	1.000	20/12/2024	5,500	127	0.00
Rolls-Royce PLC	1.000	20/06/2025	€ 14,500	2,720	0.06
T-Mobile USA, Inc.	5.000	20/06/2028	\$ 6,700	64	0.00
Verizon Communications, Inc.	1.000	20/12/2024	8,000	22	0.00
Verizon Communications, Inc.	1.000	20/12/2027	500	12	0.00
Verizon Communications, Inc.	1.000	20/06/2028	5,000	59	0.00
Verizon Communications, Inc.	1.000	20/12/2028	1,200	17	0.00
			_	\$ 3,592	0.08

CREDIT DEFAULT SWAPS ON CREDIT INDICES - BUY PROTECTION(2)

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽³⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-35 5-Year Index	(5.000)%	20/12/2025	\$ 9,312	\$ 126	0.00
CDX.HY-36 5-Year Index	(5.000)	20/06/2026	5,238	160	0.00
CDX.HY-38 5-Year Index	(5.000)	20/06/2027	96,127	(9,030)	(0.20)
				\$ (8,744)	(0.20)

INTEREST RATE SWAPS

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day GBP-SONIO Compounded-OIS	0.900%	15/03/2052	£ 8,400	\$ 4,281	0.10
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	4,900	(816)	(0.02)
Pay	1-Day GBP-SONIO Compounded-OIS	4.320	20/10/2033	1,700	190	0.00
Receive(4)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	23,600	(2,414)	(0.06)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.062	18/09/2026	¥ 3,550,000	(275)	(0.01)
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.063	19/09/2026	7,000	(1)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.064	19/09/2026	877,000	(69)	0.00
Pay	1-Day JPY-MUTKCALM Compounded-OIS	0.380	18/06/2028	5,170,000	(407)	(0.01)

^{*} A zero balance may reflect actual amounts rounding to less than one thousand.

Pay/ Receive Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.500%	15/03/2042	¥ 2,698,500	\$ 1,519	0.03
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.662	19/04/2042	260,000	174	0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.705	31/10/2038	1,180,000	443	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.750	20/03/2038	436,000	104	0.00
Receive	1-Day JPY-MUTKCALM Compounded OIS	0.750	20/12/2038	1,947,000	750 316	0.02
Receive Receive	1-Day JPY-MUTKCALM Compounded-OIS 1-Day JPY-MUTKCALM Compounded-OIS	0.785 0.800	12/11/2038 22/10/2038	600,000 400,000	216 137	0.00 0.00
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.800	15/06/2052	4,070,000	4,118	0.09
Pay	1-Day USD-SOFR Compounded-OIS	1.730	24/02/2032	\$ 14,800	(2,203)	(0.05)
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/12/2052	60,600	4,856	0.11
Pay	1-Day USD-SOFR Compounded-OIS	1.765	16/03/2032	45,000	(6,487)	(0.15)
Pay	1-Day USD-SOFR Compounded-OIS	1.943	21/04/2032	14,800	(1,871)	(0.04)
Pay Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	2.680 2.690	11/07/2032 11/07/2032	31,600 31,600	(1,796) (1,765)	(0.04) (0.04)
Pay	1-Day USD-SOFR Compounded-OIS	3.050	08/09/2029	6,800	(166)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.050	14/12/2052	9,570	555	0.01
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.156	10/03/2033	21,900	165	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.300	06/03/2033	5,100	(132)	0.00
Pay	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.340 3.370	23/02/2030 01/03/2033	7,100 6,100	(151) (115)	0.00 0.00
Pay Pay	1-Day USD-SOFR Compounded-OIS	3.400	23/02/2033	4,100	(68)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.405	01/03/2033	4,800	(77)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.425	01/03/2033	4,800	(71)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.430	27/02/2033	6,300	(90)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.450	07/03/2033	9,400	(119)	0.00
Pay Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.470 3.500	22/02/2030 20/09/2025	8,600 122,300	(111) (519)	0.00 (0.01)
Pay	1-Day USD-SOFR Compounded-OIS	3.525	02/03/2023	3,300	(33)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.650	05/12/2024	68,600	(618)	(0.01)
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	1,800	(25)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.750	21/06/2025	196,100	138	0.00
Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	1,900	(37)	0.00
Pay Receive ⁽⁴⁾	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	3.800 3.810	22/08/2030 02/01/2034	1,900 1,900	30 (47)	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.842	26/12/2033	2,100	(56)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	3,700	(104)	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.900	30/08/2033	4,200	141	0.00
Pay	1-Day USD-SOFR Compounded-OIS	3.950	13/09/2033	7,600	294	0.01
Receive	1-Day USD-SOFR Compounded-OIS	3.950	19/12/2033	3,800	(136)	0.00
Receive Receive	1-Day USD-SOFR Compounded-OIS 1-Day USD-SOFR Compounded-OIS	4.030 4.600	15/12/2033 17/07/2025	4,100 28,800	(173) 11	0.00 0.00
Receive	1-Day USD-SOFR Compounded-OIS	5.388	18/10/2024	76,500	(247)	(0.01)
Receive ⁽⁴⁾	3-Month CAD-CAONREPO Compounded-OIS	3.500	01/06/2032	CAD 35,400	(832)	(0.02)
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	191,700	1,859	0.04
Receive	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2033	12,000	(469)	(0.01)
Pay	3-Month CAD-CAONREPO Compounded-OIS 3-Month CAD-CAONREPO Compounded-OIS	4.000 4.750	21/06/2025 14/07/2025	298,000 64,000	2,813 381	0.06 0.01
Pay Pay	3-Month CAD-CAONNEPO Compounded-OIS	4.820	13/07/2025	25,600	179	0.00
Pay	3-Month NZD-BBR	3.750	15/06/2027	NZD 39,100	90	0.00
Pay	3-Month NZD-BBR	4.000	14/06/2024	115,900	(190)	(0.01)
Pay	3-Month NZD-BBR	4.250	21/12/2027	3,300	3	0.00
Pay Pay ⁽⁴⁾	6-Month AUD-BBR-BBSW 6-Month AUD-BBR-BBSW	4.500 4.500	20/09/2033 20/03/2034	AUD 10,900 12,000	348 554	0.01 0.01
Pay	6-Month EUR-EURIBOR	0.550	10/08/2024	€ 4,000	(133)	0.00
Pay	6-Month EUR-EURIBOR	0.650	12/04/2027	25,000	(1,616)	(0.04)
Pay	6-Month EUR-EURIBOR	1.000	13/05/2027	21,000	(1,042)	(0.02)
Pay	6-Month EUR-EURIBOR	1.580	24/05/2024	239,500	(886)	(0.02)
Receive ⁽⁴⁾	6-Month EUR-EURIBOR	2.750	20/03/2054	35,000	(5,442)	(0.12)
Receive ⁽⁴⁾ Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	2.760 2.880	03/01/2029 19/12/2028	3,100 4,600	(46) (93)	0.00 0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	3,500	(119)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	2,200	(81)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	5,100	(111)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	2,800	(69)	0.00
Pay ⁽⁴⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	94,700	7,222	0.16
Receive Receive	6-Month EUR-EURIBOR 6-Month EUR-EURIBOR	3.063 3.128	06/12/2033 04/12/2033	2,300 1,800	(115) (100)	0.00 0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	2,900	(166)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	2,300	(78)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	1,900	(71)	0.00
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	1,400	(98)	0.00
Receive	6-Month EUR-EURIBOR	3.305 8.865	27/11/2033	2,700 MXN 43,600	(196)	(0.01)
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.865 8.945	24/11/2028 22/11/2028	MXN 43,600 121,000	29 103	0.00 0.00
ωy.	20 Day WAR THE	0.243	22/11/2020	121,000		
					\$ (1,449)	(0.03)

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

Schedule of Investments Total Return Bond Fund (cont.)

- (2) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (3) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (4) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

PURCHASED OPTIONS						
FOREIGN CURRENCY OPTIONS						
Counterparty Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM Put - OTC GBP versus USD	\$ 1.200	26/09/2024	11,100	\$ 367	\$ 117	0.00

INTEREST RATE SWAPTIONS											
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets		
BPS	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	5.050%	28/05/2024	55,200	\$ 63	\$ 17	0.00		
CBK	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.433	06/02/2024	23,200	123	222	0.01		
FAR	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.600	13/12/2024	29,100	330	202	0.00		
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.975	29/05/2024	55,200	61	21	0.00		
MYC	Call - OTC 7-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.443	06/02/2024	23,300	124	230	0.01		
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.636	07/10/2024	39,000	702	1,782	0.04		
							\$ 1,403	\$ 2,474	0.06		

WRITTE	N OPTIONS						
FOREIGN	CURRENCY OPTIONS						
Counterpa	arty Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
GLM	Put - OTC GBP versus USD	\$ 1.100	26/09/2024	22,200	\$ (228)	\$ (50)	0.00

BOA Call - Put - BPS Call -	- OTC 10-Year Interest Rate Swap - OTC 10-Year Interest Rate Swap - OTC 2-Year Interest Rate Swap	Floating Rate Index 3-Month USD-LIBOR	Pay/Receive Floating Rate	Exercise Rate	Expiration	Notional		Fair	% of
Put - BPS Call -	- OTC 10-Year Interest Rate Swap				Date	Amount ⁽¹⁾	Premium	Value	Net Assets
BPS Call -			Receive	3.288%	19/01/2024	1,200	\$ (5)	\$ (5)	0.00
	- OTC 2-Year Interest Rate Swan	3-Month USD-LIBOR	Pay	3.738	19/01/2024	1,200	(5)	(2)	0.00
		3-Month USD-LIBOR	Receive	3.350	28/05/2024	27,600	(63)	(124)	(0.01)
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	1,900	(9)	(14)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	3,800	(17)	(48)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	1,900	(9)	0	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.995	16/01/2024	3,800	(17)	(1)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.235	22/01/2024	3,800	(16)	(12)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.685	22/01/2024	3,800	(16)	(11)	0.00
	- OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	1,700	(7)	(5)	0.00
	- OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	2,600	(10)	(29)	0.00
	- OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	1,700	(7)	(5)	0.00
	- OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	2,600	(10)	0	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.273	16/01/2024	2,100	(9)	(6)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.489	08/01/2024	2,100	(10)	(15)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.550	16/01/2024	2,100	(9)	(27)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.723	16/01/2024	2,100	(9)	(4)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.989	08/01/2024	2,100	(10)	0	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.000	16/01/2024	2,100	(9)	(1)	0.00
	- OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.195	29/05/2024	27,600	(61)	(102)	(0.01)
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	3,700	(15)	(11)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	1,800	(7)	(7)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	3,800	(16)	(13)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	3,700	(19)	(39)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	3,700	(18)	(47)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.648	04/01/2024	3,600	(16)	(58)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.665	22/01/2024	3,700	(15)	(12)	0.00
	OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.735	19/01/2024	1,800	(7)	(4)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	3,800	(16)	(5)	0.00
	OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	3,700	(19)	0	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	3,700	(18)	0	0.00
	- OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	4,300	(10)	(15)	0.00
	- OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay .	2.860	08/01/2024	4,300	(10)	0	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	2,000	(9)	(6)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	2,000	(8)	(5)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	2,100	(10)	(11)	0.00
	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	2,100	(10)	(33)	0.00
Put -	- OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.620	29/01/2024	2,000	(9)	(10)	0.00

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.655%	22/01/2024	2,000	\$ (8)	\$ (7)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	2,100	(10)	(4)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	2,100	(10)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	2,700	(11)	(21)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	3,600	(13)	(57)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	2,700	(11)	(2)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	3,600	(13)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	3,900	(19)	(22)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	1,900	(9)	(12)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	2,000	(9)	(32)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	3,900	(18)	(70)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.955	08/01/2024	3,900	(19)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.975	08/01/2024	1,900	(9)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	2,000	(9)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	3,900	(18)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	2,700	(11)	(7)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	2,700	(11)	(5)	0.00
UAG	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.344	18/01/2024	2,000	(10)	(10)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.744	18/01/2024	2,000	(10)	(4)	0.00
							\$ (768)	\$ (940)	(0.02)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	\$ 101.094	06/02/2024	4,400	\$ (17)	\$ (36)	0.00
SAL	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	3,300	(8)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	99.070	06/02/2024	60,700	(247)	(452)	(0.01)
					\$ (272)	\$ (490)	(0.01)

⁽¹⁾ Notional Amount represents the number of contracts.

Counterparty	Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Asset
BPS	Colombia Government International Bond	1.000%	20/06/2027	\$ 1,600	\$ (77)	\$ 78	\$ 1	0.00
	Colombia Government International Bond	1.000	20/12/2027	400	(36)	34	(2)	0.00
BRC	Colombia Government International Bond	1.000	20/12/2026	2,325	(107)	123	16	0.00
CBK	Colombia Government International Bond	1.000	20/06/2027	700	(25)	26	1	0.00
GST	Colombia Government International Bond	1.000	20/06/2027	3,000	(112)	114	2	0.00
	Colombia Government International Bond	1.000	20/12/2027	1,300	(116)	109	(7)	0.00
PM	Colombia Government International Bond	1.000	20/12/2026	2,275	(104)	119	15	0.00
	Colombia Government International Bond	1.000	20/06/2027	400	(15)	15	0	0.00
ИYC	Colombia Government International Bond	1.000	20/06/2027	2,900	(104)	106	2	0.00
	Colombia Government International Bond	1.000	20/12/2027	3,400	(303)	285	(18)	0.00
					\$ (999)	\$ 1,009	\$ 10	0.00

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$	23,372	AUD	35,282	\$ 709	\$ 0	\$ 709	0.01
	03/2024	CNH	35,832	\$	4,971	0	(90)	(90)	0.00
BOA	01/2024	£	9,380		11,914	0	(44)	(44)	0.00
	01/2024	NZD	3,765		2,294	0	(90)	(90)	0.00
	01/2024	\$	1,050	£	830	8	0	8	0.00
	01/2024		3,144	¥	463,938	149	0	149	0.00
	01/2024		101	MXN	1,723	0	0	0	0.00
	03/2024	CNH	50,433	\$	6,963	0	(160)	(160)	(0.01)
	03/2024	IDR 1	17,657,165		1,123	0	(22)	(22)	0.00
	03/2024	\$	122	IDR	1,900,838	1	0	1	0.00
	03/2024		4,272	INR	357,498	9	0	9	0.00
	06/2024	KRW	972,012	\$	747	0	(9)	(9)	0.00
BPS	01/2024	€	766,008		843,005	0	(3,361)	(3,361)	(0.08)
	01/2024	£	35,980		45,636	0	(233)	(233)	(0.01)
	01/2024	HUF	15,174		43	0	(1)	(1)	0.00
	01/2024	KRW	328,445		250	0	(4)	(4)	0.00
	01/2024	MXN	8,068		440	0	(34)	(34)	0.00
	01/2024	\$	16,138	BRL	78,972	119	0	119	0.00
	01/2024		9,311	CAD	12,645	280	0	280	0.01

01/0004 \$ 1,343	Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
01/2014 505 508 8.00,948 2 0 2 0.00								
01/0021		01/2024	550	IDR 8,506,948	2	0	2	0.00
037024		02/2024	TWD 317,548	\$ 9,975	0	(520)	(520)	(0.01)
03/024 5 53 CMH 380 1 0 1 0.00								
03/2014		03/2024	\$ 53	CNH 380	1	0	1	0.00
BRC 936094 \$3,443 TVD 108,466 151 0 153 0.00								
BRC				TWD 108,466				
	BRC							
01/2024				€ 1,507	17	0	17	
CBK		02/2024	469	TRY 14,296	0	(3)	(3)	0.00
CBK 092024 KRW 4235,523 5 32,445 0								
CRK 01/2014 RRW 4.235.523 \$ 3,245 0 (52) (52) 0.00 01/2014 CAD 349 257 0 (7) (7) (7) 0.00 01/2014 HJF 1,261,711 3,603 0 (43) (43) 0.00 01/2014 NDN 1219,217 1,182 01/2014 SDN 1219,217 1,182 01/2014 \$ 1,211 6 (1,143) 33 0 (43) (43) 0.00 01/2014 \$ 1,311 6 (1,143) 33 0 (43) (43) 0.00 01/2014 \$ 1,311 6 (1,143) 33 0 (43) (43) 0.00 01/2014 \$ 1,180 MMN 21,671 94 0 94 0.00 01/2014 CAR 24 TRY 703 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		03/2024	5,773	TRY 182,349	36	(26)	10	0.00
CBK								
01/2024 F 1,994 2,526 0 (16) (16) 0.00	CBK	01/2024	BRL 65,614	13,476	0	(32)	(32)	0.00
01/2024 HUF 1,261,771 3,603 0 (43) (43) 0.00 01/2024 MXN 219,721 12,482 0 (434) (434) (0.01) 01/2024 5 1,341 € 1,243 33 0 33 0.00 01/2024 5 1,341 € 1,243 33 0 21 0.00 01/2024 2,913 £ 2,302 21 0 21 0.00 01/2024 2,913 £ 2,302 21 0 0 21 0.00 01/2024 2,481 10,785 5 34 0 0 0 0 0.00 01/2024 2,481 10,785 5 34 0 0 0 0 0.00 0.00 01/2024 5 1,365 8 2,302 214 0 0 0 0 0.0					-			
1972 1972		01/2024	HUF 1,261,771	3,603	0	(43)	(43)	0.00
101/2024 S 1,341 E 2,402 21 0 271 0.00								
		01/2024	\$ 1,341	€ 1,243		0	33	0.00
01/2024								
027024				TRY 703				
03/2024 S 501 IDR 7/16,248 0 (1) (1) 0.00								
03/2024						·		
DUB			248	ILS 902	3	0	3	
No.	DUR							
Name	ДОВ	01/2024	KRW 389,910	300	0	(1)	(1)	0.00
03/2024								
FAR 01/2024 BRL 15,408 3,161 0 (11) (11) 0.00 04/2024 \$ 3,161 BRL 15,566 17 0 17 0.00 17 0.00 01/2024 CAD 105,017 \$ 77,278 0 (2,375) (2,375) (0.05) 01/2024 CHF 387 442 0 (18) (18) 0.00 01/2024 MXN 37,123 2,116 0 (66) (66) (66) 0.00 01/2024 MXN 37,123 2,116 0 (66) (66) (66) 0.00 01/2024 MXN 37,123 2,116 0 (66) (66) (66) 0.00 01/2024 S 416 BRL 2,034 3 0 3 0.00 01/2024 S 416 BRL 2,034 3 0 133 0.00 01/2024 S 6,867 MXN 119,084 133 0 133 0.00 01/2024 S 24 TRY 7277 0 0 0 0 0 0 0.00 0.00 0.00 0.00 0.		03/2024	\$ 196	IDR 3,064,741	3	0	3	0.00
GLM 01/2024 CAD 105,017 \$ 77,278 0 (2,375) (2,375) (0,05) 01/2024 CHF 387 442 0 (18) (18) (18) 0.00 01/2024 Y 397,000 2,708 0 (110) (110) (110) 0.00 01/2024 W 397,000 2,708 0 (110) (110) (10) 0.00 01/2024 \$ 416 BRL 2,034 3 0 3 0.00 01/2024 \$ 416 BRL 2,034 3 0 3 0.00 01/2024 \$ 416 BRL 2,034 3 0 133 0.00 01/2024 \$ 478 5,698 \$ 299 0 (12) (12) (12) 0.00 01/2024 \$ 24 TRY 777 0 0 0 0 0.00 03/2024 \$ 24 TRY 777 0 0 0 0 0.00 03/2024 \$ 3,966 IDR 61,073,918 0 (5) (5) (5) 0.00 03/2024 \$ 3,966 IDR 61,073,918 0 (7) (7) (7) 0.00 03/2024 \$ 3,966 IDR 61,073,918 0 (7) (7) (7) 0.00 03/2024 \$ 678 TRY 21,318 0 (7) (7) (7) 0.00 03/2024 \$ 678 TRY 21,318 0 (7) (7) (7) 0.00 03/2024 \$ 600 IDR 9,232,200 0 (11) (11) (11) 0.00 01/2024 \$ 600 IDR 9,232,200 0 (11) (11) (11) 0.00 01/2024 \$ 3,990 BRL 19,570 32 0 32 0.00 02/2024 \$ 3,990 BRL 19,570 32 0 32 0.00 02/2024 \$ 3,990 BRL 19,570 32 0 32 0.00 02/2024 \$ 3,990 BRL 19,570 32 0 32 0.00 02/2024 \$ 3,990 BRL 19,570 32 0 32 0.00 03/2024 \$ 4,254 IDR 55,6616 0 (11) (11) (11) 0.00 03/2024 \$ 4,254 IDR 56,665 TAY 0 (69) (609) (609) (0.02) 03/2024 \$ 4,254 IDR 56,83,799 5 0 (62) (62) 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 5 0 0 5 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 5 0 0 5 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 5 0 5 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 5 0 0 5 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 0 5 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 5 0 5 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 0 5 0.00 03/2024 \$ 4,254 IDR 65,683,799 5 0 0 5 0.00 03/2024 \$ 4,254 IDR 65,685,799 5 0 0 5 0.00 03/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 0 279 0.01 01/2024 \$	FAR					1 1	1 1	
01/2024		04/2024	\$ 3,161	BRL 15,566	17	, O	`17 [°]	0.00
01/2024	GLIVI							
01/2024		01/2024	¥ 397,000	2,708		(110)	(110)	0.00
O1/2024								
D2/2024					133			
DR DR DR DR DR DR DR DR		02/2024						
Description								
01/2024 \$ 600 IDR 9,232,200 0 (1) (1) (1) 0.00 01/2024 Z51 KRW 324,038 0 0 0 0 0 0.00 0.00 02/2024 TWD 33,785 \$ 1,055 0 (62) (62) 0.00 02/2024 \$ 3,990 BRL 19,570 32 0 32 0.00 02/2024 Z,084 TRY 63,616 0 (11) (11) (11) 0.00 03/2024 TWD 636,768 20,159 0 (609) (609) (0.02) 03/2024 \$ 4,254 IDR 65,683,759 5 0 (609) (609) (0.02) 03/2024 \$ 4,254 IDR 65,683,759 5 0 5 0 5 0.00 03/2024 \$ 4,252 INR 372,188 5 0 5 0 5 0.00 03/2024 \$ 4,452 INR 372,188 5 0 5 0 5 0.00 03/2024 \$ 4,452 INR 372,188 5 0 5 0 0 5 0.00 00 03/2024 \$ 4,452 INR 372,188 5 0 0 5 0.00 00 00 0.00 00/2024 \$ 566 SGD 74 0 0 0 0 0 0 0.00 00 00/2024 \$ 32,348 35,227 0 (514) (514) (0.01) 01/2024 \$ 714 901 0 (9) (9) (9) 0.00 01/2024 \$ 387,700 2,712 0 (40) (40) (40) 0.00 01/2024 \$ 387,700 2,712 0 (40) (40) (40) 0.00 01/2024 \$ 387,700 2,712 0 (40) (40) (40) 0.00 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 \$ 5,9529 AUD 14,371 279 0 279 0.01 01/2024 \$ 5,5190 IDR 80,003,935 0 (2) (2) (2) 0.00 03/2024 \$ 5,190 IDR 80,003,935 0 (2) (2) (2) 0.00 MYI 01/2024 \$ 5,190 IDR 80,003,935 0 (2) (2) (2) 0.00 MYI 01/2024 \$ 5,190 IDR 80,003,935 0 (2) (2) (2) 0.00 01/2024 \$ 5,190 IDR 80,003,935 1 0 0 1 1 0.00 01/2024 \$ 5,190 IDR 80,003,935 1 0 0 1 1 0.00 01/2024 \$ 6 275 305 1 0 0 0 0 0 0 0.00		03/2024	678	TRY 21,318	0	(7)	(7)	0.00
01/2024	JPM			\$ 5,785 IDR 9.232.200				
02/2024		01/2024	251	KRW 324,038	0	0	0	0.00
02/2024				\$ 1,055 BRL 19,570				
03/2024		02/2024	2,084	TRY 63,616	0	(11)	(11)	0.00
MBC								
MBC 03/2024 (06/2024) KRW 4,411,528 (3),404 (30) 0 0 0 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (30) 0.00 (40) 0.		03/2024	\$ 4,254	IDR 65,683,759	5	0	5	0.00
MBC 06/2024 KRW 4,411,528 \$ 3,404 0 (30) (30) 0.00 MBC 01/2024 € 32,348 35,227 0 (514) (514) (0.01) 01/2024 £ 714 901 0 (9) (9) 0.00 01/2024 ¥ 387,700 2,712 0 (40) (40) 0.00 01/2024 \$ 9,529 AUD 14,371 279 0 279 0.01 01/2024 CNH 366 \$ 50 0 55 0.00 03/2024 CNH 366 \$ 50 0 (1) (1) 0.00 03/2024 \$ 5,190 IDR 80,003,935 0 (2) (2) (2) 0.00 MYI 01/2024 CAD 324 \$ 242 0 (3) (3) 0.00 01/2024 € 275 305 1 0 1 0.00 01/2024 £ 69 88 0 0 0 0 0 0.00								
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	MDC	06/2024	KRW 4,411,528	\$ 3,404	0	(30)	(30)	0.00
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$	IVIBC			35,227 901			(514) (9)	
01/2024 2,064 CAD 2,793 55 0 55 0.00 03/2024 CNH 366 \$ 50 0 (1) (1) 0.00 03/2024 \$ 5,190 IDR 80,003,935 0 (2) (2) (2) 0.00 MYI 01/2024 CAD 324 \$ 242 0 (3) (3) 0.00 01/2024 € 275 305 1 0 1 0.00 01/2024 £ 69 88 0 0 0 0.00		01/2024	¥ 387,700	2,712	0	(40)	(40)	0.00
$ \begin{array}{c ccccccccccccccccccccccccccccccccccc$		01/2024	2,064	CAD 2,793	55	0	55	0.00
MYI 01/2024 CAD 324 \$ 242 0 (3) (3) 0.00 $01/2024$ \in 275 305 1 0 1 0.00 $01/2024$ \notin 69 88 0 0 0 0 0.00					0			
01/2024 € 275 305 1 0 1 0.00 01/2024 £ 69 88 0 0 0 0 0.00	MYI	01/2024	CAD 324	\$ 242		(3)	(3)	0.00
		01/2024			1	0	1	

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	SGD 157	\$ 119	\$ 0	\$ 0	\$ 0	0.00
	01/2024	\$ 250	€ 225	0	(1)	(1)	0.00
	01/2024	144	£ 113	0	0	0	0.00
	01/2024	1,195	¥ 176,234	55	0	55	0.00
	01/2024	152	ZAR 2,797	0	0	0	0.00
	03/2024	CNH 34,193	\$ 4,741	0	(88)	(88)	0.00
	03/2024	IDR 58,985,403	3,832	7	0	7	0.00
	03/2024	\$ 2,906	IDR 44,777,289	4	(6)	(2)	0.00
	03/2024	2,986	TRY 93,223	0	(36)	(36)	0.00
	06/2024	KRW 2,675,721	\$ 2,057	0	(26)	(26)	0.00
RBC	01/2024	\$ 6,840	MXN 117,338	58	0	58	0.00
	04/2024	MXN 54	\$ 3	0	0	0	0.00
SCX	01/2024	\$ 21	€ 19	0	0	0	0.00
	01/2024	1,061	¥ 152,500	22	0	22	0.00
	03/2024	CNH 33,569	\$ 4,637	0	(105)	(105)	0.00
	03/2024	HKD 18,049	2,315	0	0	0	0.00
	03/2024	IDR 8,618,561	549	0	(10)	(10)	0.00
	03/2024	\$ 1,402	IDR 21,836,187	17	(3)	14	0.00
	03/2024	9,689	INR 810,300	15	0	15	0.00
	03/2024	19,764	THB 683,133	384	0	384	0.01
	03/2024	1,865	TWD 58,883	86	0	86	0.00
	06/2024	KRW 2,184,243	\$ 1,683	0	(18)	(18)	0.00
SOG	03/2024	CZK 4,799	213	0	(1)	(1)	0.00
TOR	01/2024	\$ 1,976	¥ 289,818	81	0	81	0.00
	03/2024	CNH 16,235	\$ 2,249	0	(44)	(44)	0.00
	03/2024	IDR 7,818,923	496	0	(11)	(11)	0.00
UAG	01/2024	CAD 10,827	7,982	0	(230)	(230)	(0.01)
	01/2024	£ 194,303	245,895	0	(1,811)	(1,811)	(0.04)
	01/2024	MXN 34,767	1,964	0	(80)	(80)	0.00
	01/2024	\$ 7,708	AUD 11,617	221	0	221	0.01
	01/2024	2,924	ZAR 55,824	124	0	124	0.00
				\$ 3,716	\$ (12,266)	\$ (8,550)	(0.20)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional CAD (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	\$ 2,666	CAD 3,625	\$ 84	\$ 0	\$ 84	0.00
GLM	01/2024	CAD 82	\$ 62	0	0	0	0.00
	01/2024	\$ 2,972	CAD 4,039	91	0	91	0.01
MBC	01/2024	414	560	11	0	11	0.00
MYI	01/2024	CAD 82	\$ 62	0	0	0	0.00
	01/2024	\$ 319	CAD 420	0	0	0	0.00
UAG	01/2024	2,994	4,061	86	0	86	0.00
				\$ 272	\$ 0	\$ 272	0.01

As at 31 December 2023, the Institutional CHF (Hedged) Accumulation, Investor CHF (Hedged) Accumulation and E Class CHF (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	CHF 28	\$ 33	\$ 0	\$ (1)	\$ (1)	0.00
	01/2024	\$ 55	CHF 47	1	0	1	0.00
BRC	01/2024	1,049	914	38	0	38	(0.01)
CBK	01/2024	CHF 395	\$ 454	0	(15)	(15)	(0.01)
	01/2024	\$ 6,719	CHF 5,853	238	0	238	0.01
GLM	01/2024	7,111	6,231	297	0	297	0.01
MYI	01/2024	7,202	6,286	271	0	271	0.01
SCX	01/2024	30	26	1	0	1	0.00
				\$ 846	\$ (16)	\$ 830	0.01

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation, Administrative EUR (Hedged) Accumulation, E Class EUR (Hedged) Accumulation and T Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 15,176	\$ 16,607	\$ 3	\$ (165)	\$ (162)	0.00
	01/2024	\$ 448,709	€ 408,086	2,187	0	2,187	0.05
BRC	01/2024	391,980	356,417	1,826	0	1,826	0.04
CBK	01/2024	€ 3,519	\$ 3,824	0	(64)	(64)	0.00
	01/2024	\$ 562	€ 521	14	0	14	0.00
MBC	01/2024	€ 2,138	\$ 2,333	0	(30)	(30)	0.00
	01/2024	\$ 354,939	€ 324,618	3,733	0	3,733	0.08
				\$ 7,763	\$ (259)	\$ 7,504	0.17

Schedule of Investments Total Return Bond Fund (Cont.)

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

	e ut					Net Unrealised	٥/ ١
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 1,840	£ 1,452	\$ 11	\$ 0	\$ 11	0.00
BPS	01/2024	£ 0	\$ 0	0	0	0	0.00
	01/2024	\$ 1,847	£ 1,456	10	0	10	0.00
BRC	01/2024	29	23	0	0	0	0.00
CBK	01/2024	£ 14	\$ 18	0	0	0	0.00
	01/2024	\$ 3,316	£ 2,620	24	0	24	0.00
GLM	01/2024	13	10	0	0	0	0.00
MBC	01/2024	£ 103	\$ 131	0	0	0	0.00
	01/2024	\$ 62	£ 49	0	0	0	0.00
MYI	01/2024	£ 18	\$ 23	0	0	0	0.00
	01/2024	\$ 41	£ 32	0	0	0	0.00
SCX	01/2024	10,105	7,989	80	0	80	0.01
SSB	01/2024	6,346	5,029	65	0	65	0.00
UAG	01/2024	10,104	7,984	74	0	74	0.00
				\$ 264	\$ 0	\$ 264	0.01

As at 31 December 2023, the Institutional SGD (Hedged) Accumulation, Administrative SGD (Hedged) Income and E Class SGD (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
DUB	01/2024	\$ 9,112	SGD 12,113	\$ 73	\$ 0	\$ 73	0.00
GLM	01/2024	SGD 77	\$ 57	0	(1)	(1)	0.00
	01/2024	\$ 81	SGD 108	1	0	1	0.00
JPM	01/2024	2,190	2,921	25	0	25	0.00
MBC	01/2024	SGD 202	\$ 152	0	(1)	(1)	0.00
	01/2024	\$ 1,891	SGD 2,519	20	0	20	0.00
	02/2024	SGD 15	\$ 12	0	0	0	0.00
	02/2024	\$ 283	SGD 373	0	0	0	0.00
MYI	01/2024	8,294	11,063	96	0	96	0.01
	02/2024	15	20	0	0	0	0.00
TOR	01/2024	7,332	9,782	86	0	86	0.00
UAG	01/2024	641	852	5	0	5	0.00
				\$ 306	\$ (2)	\$ 304	0.01

\$ 1,745

0.04

Total OTC Financial Derivative Instruments

CECI	IDIT	IEC	SOL	U CI	IORT
JLU	JILL	ILJ	JUL	ווכ ש	UNI

U.S. GOVERNMENT AGENCIES			
Uniform Mortgage-Backed Security, TBA 2.000% due 01/01/2054 2.000% due 01/02/2054	\$ 32,300 9,600	\$ (26,405) (7,857)	(0.60) (0.18)
Total Securities Sold Short		\$ (34,262)	(0.78)
Total Investments		\$ 6,006,132	135.88
Other Current Assets & Liabilities		\$ (1,586,081)	(35.88)
Net Assets		\$ 4,420,051	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (f) Affiliated to the Fund.
- (g) Contingent convertible security.
- (h) Securities with an aggregate fair value of \$3,484 (31 December 2022: \$1,858) have been pledged as collateral under the terms of the Master Repurchase Agreements and/ or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of \$Nil (31 December 2022: \$25,953) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$35 (31 December 2022: \$Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of \$53,307 (31 December 2022: \$94,783) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$9,980 (31 December 2022: \$13,885) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 5,907,673	\$ 1,316	\$ 5,908,989
Investment Funds	151,381	0	0	151,381
Repurchase Agreements	0	732	0	732
Financial Derivative Instruments(3)	(9,595)	(11,113)	0	(20,708)
Securities Sold Short	0	(34, 262)	0	(34,262)
Totals	\$ 141,786	\$ 5,863,030	\$ 1,316	\$ 6,006,132

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 4,765,456	\$ 5,405	\$ 4,770,861
Investment Funds	292,421	0	0	292,421
Repurchase Agreements	0	170,895	0	170,895
Financial Derivative Instruments(3)	39,217	(35,072)	0	4,145
Securities Sold Short	0	(68,457)	0	(68,457)
Totals	\$ 331,638	\$ 4,832,822	\$ 5,405	\$ 5,169,865

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
					<u></u>	
BRC	2.500%	20/09/2023	TBD ⁽¹⁾	€ (464)	\$ (517)	(0.01)
	3.350	20/09/2023	TBD ⁽¹⁾	(1,283)	(1,430)	(0.03)
MBC	3.400	15/08/2023	TBD ⁽¹⁾	(1,161)	(1,299)	(0.03)
Total Reverse Repurchase Agreements					\$ (3,246)	(0.07)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		1	As at 31-Dec-2022	
Countomoute	Total Fair Value	Collateral	Net	Total Fair Value	Collateral	Net
Counterparty	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾	of OTC Derivatives	(Received)/Pledged	Exposures ⁽¹⁾
AZD	\$ 619	\$ (660)	\$ (41)	\$ (27)	\$ 0	\$ (27)
BOA	(190)	260	70	(167)	280	113
BPS	(1,685)	4,030	2,345	1,927	(1,740)	187
BRC	1,815	(3,920)	(2,105)	(182)	20	(162)
CBK	152	0	152	8,777	(8,710)	67
CLY	N/A	N/A	N/A	4	0	4
DUB	(152)	0	(152)	374	(270)	104
FAR	`155 [°]	0	155	1) O	1
GLM	(2,320)	2,510	190	(710)	600	(110)
GST	(20)	260	240	(273)	260	(13)
JPM	(872)	930	58	(176)	0	(176)
MBC	3,501	(5,220)	(1,719)	6,728	(6,220)	`508 [´]
MYC	1,848	(2,000)	(152)	(550)	470	(80)
MYI	270	(320)	(50)	(406)	270	(136)
RBC	58	, O	`58 [°]	(4)	0	(4)
RYL	N/A	N/A	N/A	1	0	1
SAL	(454)	550	96	(68)	0	(68)
SCX	469	(320)	149	(11,948)	11,385	(563)
SOG	(1)	0	(1)	(34)	0	(34)
SSB	65	0	65	N/A	N/A	N/A
TOR	112	0	112	(2)	600	598
UAG	(1,625)	1,440	(185)	62	0	62

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	57.73	66.92
Transferable securities dealt in on another regulated market*	75.96	47.33
Other transferable securities	N/A	0.68
Investment funds	3.42	7.05
Repurchase agreements	0.02	4.12
Financial derivative instruments dealt in on a regulated market	(0.36)	0.86
Centrally cleared financial derivative instruments	(0.15)	(0.84)
OTC financial derivative instruments	0.04	0.08
Securities sold short	(0.78)	(1.65)
Reverse repurchase agreements	(0.07)	(0.04)
Sale-buyback financing transactions	N/A	(1.85)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	40.66	36.37
Municipal Bonds & Notes	0.40	0.28
U.S. Government Agencies	53.46	37.34
U.S. Treasury Obligations	18.14	17.09
Non-Agency Mortgage-Backed Securities	8.52	9.41
Asset-Backed Securities	7.73	9.66
Sovereign Issues	4.28	2.46
Short-Term Instruments	0.50	2.32
Investment Funds	3.42	7.05
Repurchase Agreements	0.02	4.12
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.36)	0.87
Written Options	(/	
Options on Exchange-Traded Futures Contracts	N/A	(0.01)
Centrally Cleared Financial Derivative Instruments		(* *)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Buy Protection	N/A	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.08	0.07
Credit Default Swaps on Credit Indices — Buy Protection	(0.20)	(0.12)
Interest Rate Swaps	(0.03)	(0.79)
OTC Financial Derivative Instruments	(, , , , ,	()
Purchased Options		
Foreign Currency Options	0.00	N/A
Interest Rate Swaptions	0.06	0.07
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Foreign Currency Options	0.00	N/A
Interest Rate Swaptions	(0.02)	(0.11)
Options on Securities	(0.01)	0.00
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	(0.03)
Forward Foreign Currency Contracts	(0.20)	(0.57)
Hedged Forward Foreign Currency Contracts	0.21	0.72
Securities Sold Short	(0.78)	(1.65)
Other Current Assets & Liabilities	(35.88)	(24.55)
Net Assets	100.00	100.00

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET
DESCRIPTION	(000S)		ASSETS	DESCRIPTION	(000S)	(000S)	ASSETS	DESCRIPTION	(000S)		ASSETS
TRANSFERABLE SECURITIES CORPORATE BONDS & NOTE	S			5.546% due 15/12/2025 Lloyds Banking Group PLC	\$ 800		0.33	Chugoku Electric Power Co., Inc. 2.401% due 27/08/2024 \$	1,000 \$	978	0.41
BANKING & FINANCE				4.450% due 08/05/2025 Mitsubishi UFJ Financial Group.	400 Inc.	396	0.17	Dominion Energy, Inc. 3.071% due 15/08/2024	2,800	2,755	1.15
	1,000		0.41	3.837% due 17/04/2026 4.788% due 18/07/2025	500 500	491 498	0.20 0.21	DTE Energy Co. 4.220% due 01/11/2024	2,000	1,978	0.82
3.150% due 15/02/2024 Aozora Bank Ltd.	1,550	1,544	0.64	Nationwide Building Society 0.550% due 22/01/2024	600	598	0.25	Enel Finance International NV 2.650% due 10/09/2024	2,800	2,735	1.14
1.050% due 09/09/2024 5.900% due 02/03/2026	1,800 2,000	1,742 2,021		NatWest Markets PLC 3.479% due 22/03/2025	342	335	0.14	Mississippi Power Co. 5.736% due 28/06/2024	2,800	2,733	0.11
Aries Capital DAC 0.000% due 18/09/2030 (a)	14,885	15,638	6.51	Nissan Motor Acceptance Co. LI 1.050% due 08/03/2024	LC 400	396	0.17	NextEra Energy Capital Holdings 2.940% due 21/03/2024		298	0.11
Athene Global Funding 0.950% due 08/01/2024	2,500	2,498	1.04	6.282% due 08/03/2024 Nomura Holdings, Inc.	700	700	0.29	6.449% due 21/03/2024 Pacific Gas & Electric Co.	500	500	0.12
Banco Santander S.A. 3.892% due 24/05/2024	1,200	1,192	0.50	2.648% due 16/01/2025 Pacific Life Global Funding	3,800	3,689	1.54	3.400% due 15/08/2024 Southern California Edison Co.	2,000	1,967	0.82
Bank of America Corp. 5.834% due 14/06/2024	1,100	1,099		6.035% due 04/06/2026 Protective Life Global Funding	1,200	1,190	0.50	6.266% due 01/04/2024	1,389	1,389	0.58
6.053% due 04/02/2025 Bank of Montreal	1,000		0.42	6.469% due 11/12/2024 Public Storage Operating Co.	1,025	1,029	0.43	Spire Missouri, Inc. 5.914% due 02/12/2024	2,800	2,797	1.16
5.682% due 09/07/2024 Bank of Nova Scotia	175	175	0.07	5.975% due 25/07/2025 Royal Bank of Canada	200	201	0.08	Victoria Power Networks Financ 4.898% due 23/08/2024 AUD	500		0.14
5.767% due 31/07/2024 6.378% due 11/03/2024	123 500		0.05 0.21	5.701% due 07/10/2024 Societe Generale S.A.	215	215	0.09	Vodafone Group PLC 6.645% due 16/01/2024 \$	500 _	500	0.21
Banque Federative du Credit Mu 2.375% due 21/11/2024	700		0.28	3.875% due 28/03/2024 Standard Chartered PLC	2,000	1,991	0.83	Total Corporate Bonds & Notes	_	17,107 138,340	7.12 57.56
5.792% due 04/02/2025 5.799% due 04/02/2025	1,000 1,000		0.41	0.991% due 12/01/2025 6.325% due 23/11/2025	500 1,000	499 995	0.21 0.41	U.S. GOVERNMENT AGENCIE	S		
Barclays PLC 3.932% due 07/05/2025	600	596	0.25	6.337% due 23/11/2025 UBS AG	200	199	0.08	Federal Home Loan Bank 5.720% due 27/09/2024	3,000	3,000	1.25
BNP Paribas S.A. 3.800% due 10/01/2024	2,833	2,832	1.18	5.845% due 09/08/2024 Wells Fargo & Co.	1,200	1,202	0.50	Ginnie Mae	•	·	
4.705% due 10/01/2025 BPCE S.A.	700	700	0.29	2.406% due 30/10/2025	3,000	2,919 94,110		6.267% due 20/08/2066 6.288% due 20/10/2073 6.391% due 20/09/2066	459 2,011 469	457 2,007 481	0.19 0.83 0.20
4.000% due 15/04/2024 Capital One Financial Corp.	1,000	996	0.41	INDUSTRIALS		34,110	33.10	Ginnie Mae, TBA			
6.746% due 09/05/2025	2,400	2,399	1.00	Arrow Electronics, Inc.				6.000% due 01/01/2054 Uniform Mortgage-Backed Secu	17,000 rity, TBA	17,285	7.19
CK Hutchison International Ltd. 3.250% due 11/04/2024	1,000	995	0.41	3.250% due 08/09/2024 Ausgrid Finance Pty. Ltd.	1,800	1,768	0.74	5.000% due 01/01/2039 5.500% due 01/02/2054	4,000 4,300	4,320	1.67
CNH Industrial Capital LLC 4.200% due 15/01/2024	1,000	999	0.42	3.750% due 30/10/2024 Al Baxter International, Inc.	UD 1,000	675	0.28	6.000% due 01/02/2054	4,300 _	4,366 35,941	1.82 14.95
Cooperatieve Rabobank UA 4.567% due 19/04/2024 AUE	500	341	0.14	1.322% due 29/11/2024 5.853% due 29/11/2024	\$ 1,800 200	1,734 200	0.72 0.08	NON-AGENCY MORTGAGE-B	ACKED S	SECURITI	ES
				Boeing Co.							
Credit Agricole S.A. 3.250% due 04/10/2024	400	393	0.16	1.433% due 04/02/2024	2,700	2,689	1.12	Dilosk RMBS DAC 4.752% due 20/02/2060 €	265	293	0.12
3.250% due 04/10/2024 S Credit Suisse AG 3.625% due 09/09/2024	1,200	1,184	0.49	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024	499	2,689 499	1.12 0.21		265 200	293 253	0.12
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc.	1,200	1,184 199	0.49 0.08	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024	499 ting LLC 1,000	499 998	0.21	4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding F	200 LC	253	0.11
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S	1,200 200 1,200	1,184 199 1,181	0.49 0.08 0.49	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC	499 ting LLC 1,000 1,700	499 998 1,700	0.21 0.41 0.71	4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust	200 P LC 143	253 182	0.11
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024	1,200	1,184 199 1,181 2,000	0.49 0.08 0.49 0.83	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc.	499 ting LLC 1,000	499 998 1,700 352	0.21 0.41 0.71 0.15	4.752% due 20/02/2060	200 PLC 143	253 182 60	0.11 0.08 0.02
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024	1,200 200 1,200	1,184 199 1,181	0.49 0.08 0.49 0.83	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024	499 ting LLC 1,000 1,700	499 998 1,700 352	0.21 0.41 0.71	4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages	200 PLC 143 59 113	253 182 60 144	0.11 0.08 0.02 0.06
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d)	1,200 200 1,200 2,000	1,184 199 1,181 2,000	0.49 0.08 0.49 0.83 1.02	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024	499 ting LLC 1,000 1,700	499 998 1,700 352	0.21 0.41 0.71 0.15	4.752% due 20/02/2060	200 PLC 143	253 182 60 144 261	0.11 0.08 0.02 0.06 0.11
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 AUE	1,200 200 1,200 2,000 2,500 3,000	1,184 199 1,181 2,000 2,456 2,898	0.49 0.08 0.49 0.83 1.02	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024	499 ting LLC 1,000 1,700 355 215 2,000	499 998 1,700 352 215 1,985	0.21 0.41 0.71 0.15 0.09	4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages	200 PLC 143 59 113	253 182 60 144 261	0.11 0.08 0.02 0.06 0.11
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025	1,200 200 1,200 2,000 2,500 3,000 5 500	1,184 199 1,181 2,000 2,456 2,898 341	0.49 0.08 0.49 0.83 1.02	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC	499 ting LLC 1,000 1,700 355 215 2,000 1,500	499 998 1,700 352 215 1,985 1,495	0.21 0.41 0.71 0.15 0.09 0.83 0.62	4.752% due 20/02/2060	200 PLC 143 59 113	253 182 60 144 261	0.11 0.08 0.02 0.06 0.11
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust	1,200 200 1,200 2,000 2,500 3,000 5 500	1,184 199 1,181 2,000 2,456 2,898 341 699 1,491	0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America	499 ting LLC 1,000 1,700 355 215 2,000 1,500	499 998 1,700 352 215 1,985 1,495	0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41	4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding P 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048 ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategies	200 143 59 113 206 — 300	253 182 60 144 261 1,193	0.11 0.08 0.02 0.06 0.11 0.50
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025 General Motors Financial Co., In 3.950% due 13/04/2024 6.177% due 08/03/2024 Goldman Sachs Group, Inc.	1,200 200 1,200 2,000 2,500 3,000 5 500 5 700 1,500	1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899	0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp.	499 ting LLC 1,000 1,700 355 215 2,000 1,500 1,000 2,000	499 998 1,700 352 215 1,985 1,495 994 1,999	0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64	4.752% due 20/02/2060 € Sage AR Funding PLC 6.471% due 17/11/2030 £ Towd Point Mortgage Funding F 6.365% due 20/10/2051 Towd Point Mortgage Trust 5.755% due 25/02/2057 \$ Trinity Square PLC 6.070% due 15/07/2059 £ Tudor Rose Mortgages 5.820% due 20/06/2048 ASSET-BACKED SECURITIES Carlyle Euro CLO DAC 4.892% due 15/08/2032 € Carlyle Global Market Strategies	200 143 59 113 206 _ 300 s CLO Ltdd.	253 182 60 144 261 1,193 327	0.11 0.08 0.02 0.06 0.11 0.50
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025 General Motors Financial Co., In 3.950% due 13/04/2024 6.177% due 08/03/2024 Goldman Sachs Group, Inc. 5.900% due 02/05/2024 Greenleaves Capital Designated	1,200 200 1,200 2,000 2,500 3,000 5 500 5 700 1,500 899	1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899	0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc.	499 ting LLC 1,000 1,700 355 215 2,000 1,500 1,000 2,000 1,569	499 998 1,700 352 215 1,985 1,495 994 1,999	0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15	4.752% due 20/02/2060	200 PLC 143 59 113 206 — 300 5 CLO Ltd. 5,880	253 182 60 144 261 1,193 327 5,873 379	0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025 General Motors Financial Co., In 3.950% due 13/04/2024 6.177% due 08/03/2024 Goldman Sachs Group, Inc. 5.900% due 02/05/2024 Greenleaves Capital Designated	1,200 200 1,200 2,000 2,500 3,000 5 500 1,500 899 1,300 Activity (1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888	0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/05/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP	499 ting LLC 1,000 1,700 355 215 2,000 1,500 1,000 2,000 1,569 2,800 3,000	499 998 1,700 352 215 1,985 1,495 994 1,999 1,550 2,753	0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25	4.752% due 20/02/2060	200 PLC 143 59 113 206 — 300 5 CLO Ltd. 5,880 379	253 182 60 144 261 1,193 327 5,873 379 35	0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025 General Motors Financial Co., In 3.950% due 13/04/2024 6.177% due 08/03/2024 Goldman Sachs Group, Inc. 5.900% due 02/05/2024 GOldman Sachs Group, Inc. 5.900% due 02/05/2024 GOLDMAN GROUP CO. S.900% due 18/09/2030 (a) GROUP CO. S.900% due 18/09/2030 (a) GROUP CO. S.900% due 18/09/2030 (b) GROUP CO. S.900% due 18/09/2030 (c)	1,200 200 1,200 2,000 2,500 3,000 5 700 1,500 899 1,300 Activity (5 14,885	1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638	0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/04/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP 3.900% due 01/02/2024 Siemens Financieringsmaatscha	499 ting LLC 1,000 1,700 355 215 2,000 1,500 1,000 2,000 1,569 2,800 3,000 ppij NV 1,527	499 998 1,700 352 215 1,985 1,495 994 1,550 2,753 2,994 1,527	0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25	4.752% due 20/02/2060	200 LC 143 59 113 206 — 300 s CLO Ltd. 5,880 379 35	253 182 60 144 261 1,193 327 5,873 379 35	0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025 General Motors Financial Co., In 3.950% due 13/04/2024 Goldman Sachs Group, Inc. 5.900% due 02/05/2024 AUE Greenleaves Capital Designated 0.000% due 18/09/2030 (a) HSBC Holdings PLC 3.803% due 11/03/2025 ING Bank Australia Ltd. 4.000% due 26/05/2025 AUE	1,200 200 1,200 2,000 2,500 3,000 5 500 1,500 899 1,300 Activity (5,14,885 1,200 800 1,600	1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638	0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51 0.50 0.33	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/05/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP 3.900% due 01/02/2024 Siemens Financieringsmaatscha 5.848% due 11/03/2024 Westinghouse Air Brake Techno	499 ting LLC 1,000 1,700 355 215 2,000 1,500 1,000 2,000 1,569 2,800 3,000 1,527 1,527 ologies Co	499 998 1,700 352 215 1,985 1,495 994 1,999 1,550 2,753 2,994 1,527	0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25 0.63 0.41	4.752% due 20/02/2060	200 LC 143 59 113 206 300 S CLO Ltd. 5,880 379 35 323 250	253 182 60 144 261 1,193 327 5,873 379 35 323	0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16 0.01
3.250% due 04/10/2024 Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024 Crown Castle, Inc. 3.200% due 01/09/2024 Danske Bank A/S 5.375% due 12/01/2024 Deutsche Bank AG 0.898% due 28/05/2024 (d) DNB Bank ASA 0.856% due 30/09/2025 First Abu Dhabi Bank PJSC 5.483% due 18/02/2025 GA Global Funding Trust 6.727% due 11/04/2025 General Motors Financial Co., In 3.950% due 13/04/2024 6.177% due 08/03/2024 Goldman Sachs Group, Inc. 5.900% due 02/05/2024 Greenleaves Capital Designated 0.000% due 18/09/2030 (a) SHSBC Holdings PLC 3.803% due 11/03/2025 ING Bank Australia Ltd. 4.000% due 26/05/2025 AUE Jackson National Life Global Fun	1,200 200 1,200 2,000 2,500 3,000 5 500 1,500 899 1,300 Activity (5,14,885 1,200 800 1,600	1,184 199 1,181 2,000 2,456 2,898 341 699 1,491 899 888 Co. 15,638 1,195 801 1,083	0.49 0.08 0.49 0.83 1.02 1.21 0.14 0.29 0.62 0.37 0.37 6.51 0.50 0.33	1.433% due 04/02/2024 Broadcom Corp. 3.625% due 15/01/2024 Charter Communications Opera 4.500% due 01/02/2024 7.289% due 01/02/2024 Dell International LLC 4.000% due 15/07/2024 Enbridge, Inc. 6.031% due 16/02/2024 Energy Transfer LP 3.900% due 15/05/2024 4.500% due 15/05/2024 Haleon U.S. Capital LLC 3.024% due 24/03/2024 Hyundai Capital America 0.800% due 08/01/2024 Mitsubishi Corp. 3.375% due 23/07/2024 NetApp, Inc. 3.300% due 29/09/2024 Penske Truck Leasing Co. LP 3.900% due 01/02/2024 Siemens Financieringsmaatscha 5.848% due 11/03/2024 Westinghouse Air Brake Techno	499 ting LLC 1,000 1,700 355 215 2,000 1,500 1,000 2,000 1,569 2,800 3,000 1,527 1,527 ologies Co	499 998 1,700 352 215 1,985 1,495 994 1,999 1,550 2,753 2,994 1,527 rp. 996	0.21 0.41 0.71 0.15 0.09 0.83 0.62 0.41 0.83 0.64 1.15 1.25 0.63 0.41	4.752% due 20/02/2060	200 LC 143 59 113 206 300 5 CLO Ltd. 5,880 379 35 323	253 182 60 144 261 1,193 327 5,873 379 35 323 271	0.11 0.08 0.02 0.06 0.11 0.50 0.14 2.44 0.16 0.01 0.13

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	
Madison Park Funding Ltd. 6.405% due 15/04/2029	\$ 186	185	0.08	PSP Capital, Inc. 5.652% due 03/03/2025	\$ 2,500	\$ 2,499	1.04	INVESTMENT FUNDS COLLECTIVE INVESTMENT SO	HEMES		
Magnetite Ltd. 6.777% due 18/10/2031	2,400	2,401	1.00		·	4,533	1.89	PIMCO Select Funds plc - PIMCO US Dollar Short-			
Nassau Ltd. 6.905% due 15/01/2030	1,237	1,238	0.51	SHORT-TERM INSTRU	JMENTS			Term Floating NAV Fund (c)	169,652	\$ 1,691	0.71
Oak Hill European Credit Partr 4.733% due 20/10/2031	ners DAC € 299	327	0.14	Marathon Oil Corp. 6.050% due 03/01/2024	1,000	999	0.42	EXCHANGE-TRADED FUNDS PIMCO ETFs plc - PIMCO			
SLM Private Credit Student Lo. 5.936% due 15/06/2039	an Trust \$ 335	323	0.13	VW Credit, Inc. 5.700% due 04/01/2024	1,600		0.66	US Dollar Short Maturity UCITS ETF (c)	220,110	21,949	9.13
		13,441	5.59	3.700 % dae 0 1/0 1/202 1	1,000	2,598		Total Investment Funds		\$ 23,640	9.84
SOVEREIGN ISSUES				HUNGARY TREASURY	BILLS						
Israel Government Internation 3.750% due 31/03/2024 Korea Development Bank 5.606% due 09/03/2024	al Bond ILS 100 \$ 2,000	28 2,006	0.01	10.900% due 04/01/2024 (a)(b) Total Short-Term Instrume Total Transferable Secur		7,258 9,856 \$ 203,304	4.10				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
DEU		29/12/2023	02/01/2024	\$ 17,200		\$ (17,608)	\$ 17,200	\$ 17,210	7.15
SSB	2.600	29/12/2023	02/01/2024	1,266	U.S. Treasury Notes 0.250% due 31/07/2025	(1,291)	1,266	1,266	0.53
Total Repurcha	se Agreeme	ents				\$ (18,899)	\$ 18,466	\$ 18,476	7.68

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

		Expiration	# of	Unrealised Appreciation/	% of
Description	Туре	Month	Contracts	(Depreciation)	Net Assets
3-Month Euribor December Futures	Long	12/2024	93	\$ 184	0.08
3-Month Euribor June Futures	Long	06/2024	28	39	0.02
3-Month Euribor June Futures	Long	06/2025	64	30	0.01
3-Month SOFR March Futures	Short	06/2025	228	(485)	(0.20)
3-Month SONIA Index June Futures	Long	09/2024	117	232	0.10
3-Month SONIA Index March Futures	Short	06/2024	20	32	0.01
Australia Government 3-Year Note March Futures	Long	03/2024	146	46	0.02
Australia Government 10-Year Bond March Futures	Long	03/2024	98	166	0.07
BIST 30 Index February Futures	Short	02/2024	274	(9)	0.00
CAC 40 Index January Futures	Long	01/2024	28	(13)	(0.01)
DAX Index March Futures	Long	03/2024	5	(7)	0.00
E-mini NASDAQ 100 Index March Futures	Long	03/2024	17	197	0.08
E-mini Russell 2000 Index March Futures	Long	03/2024	11	80	0.03
E-mini S&P 500 Index March Futures	Long	03/2024	7	49	0.02
Euro STOXX Bank March Futures	Long	03/2024	591	(40)	(0.02)
Euro-BTP Italy Government Bond March Futures	Long	03/2024	186	319	0.13
Euro-OAT France Government 10-Year Bond March Futures	Long	03/2024	5	21	0.01
TSE 100 Index March Futures	Long	03/2024	27	60	0.02
TSE China A50 Index January Futures	Short	01/2024	1.177	(336)	(0.14)
TSE Taiwan Index January Futures	Long	01/2024	149	198	0.08
TSE/JSE Index March Futures	Short	03/2024	127	(141)	(0.06)
TSE/MIB Index March Futures	Long	03/2024	11	(7)	0.00
Hang Seng China Enterprises Index January Futures	Short	01/2024	162	(195)	(0.08)
BEX 35 January Futures	Long	01/2024	22	(20)	(0.01)
MSCI Singapore Index January Futures	Short	01/2024	113	(115)	(0.05)
likkei 225 Index March Futures	Long	03/2024	22	23	0.01
DMXS30 Index January Futures	Long	01/2024	210	90	0.04
S&P CNX Nifty Index January Futures	Long	01/2024	167	108	0.04
&P/Toronto Stock Exchange 60 March Futures	Long	03/2024	14	62	0.03
PI 200 Index March Futures	Long	03/2024	64	175	0.07
opix Index March Futures	Long	03/2024	28	24	0.01
J.S. Treasury 2-Year Note March Futures	Long	03/2024	54	106	0.04
I.S. Treasury 5-Year Note March Futures	Long	03/2024	8	19	0.04
J.S. Treasury 10-Year Vote March Futures	Short	03/2024	11	(35)	(0.01)
olatility S&P 500 Index January Futures	Short	01/2024	183	210	0.09
/STOXX Mini January Futures	Short	01/2024	548	40	0.02
VIG20 Index March Futures	Long	03/2024	380	48	0.02
	Ţ.			\$ 1,155	0.48
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 1,155	0.48

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.EM-39 5-Year Index	1.000%	20/06/2028	\$ 9,500	\$ 261	0.11
CDX.EM-40 5-Year Index	1.000	20/12/2028	12,800	222	0.09
CDX.HY-41 5-Year Index	5.000	20/12/2028	4,158	113	0.05
iTraxx Crossover 40 5-Year Index	5.000	20/12/2028	€ 2,900	142	0.06
				\$ 738	0.31

					\$ 738	0.31
INTEREST	RATE SWAPS					
Pay/						
Receive				and the second	Unrealised	0/ 6
Floating	Floating Date Index	Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date 20/02/2054	Amount	(Depreciation)	Net Assets
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 2,700	\$ (516)	(0.21)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded OIS	4.500	20/03/2034	29,200	1,525	0.63
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS 1-Day INR-MIBOR Compounded-OIS	5.500 6.500	20/03/2026 20/03/2029	37,200 INR 2,454,500	(343) (10)	(0.14) 0.00
Pay ⁽³⁾ Pay ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.000	21/03/2034	¥ 4,916,200	405	0.00
Receive ⁽³⁾	1-Day JPY-MUTKCALM Compounded-OIS	1.500	21/03/2054	591,300	(235)	(0.10)
Pay ⁽³⁾	1-Day SGD-SIBCSORA Compounded-OIS	2.750	20/03/2029	SGD 33,300	78	0.03
Pay ⁽³⁾	1-Day THB-THORON Compounded-OIS	2.500	20/03/2029	THB 509,685	(2)	0.00
Receive ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.000	20/03/2054	\$ 1,700	(221)	(0.09)
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.250	20/03/2029	1,200	26	0.01
Pay ⁽³⁾	1-Day USD-SOFR Compounded-OIS	3.250	20/03/2034	23,200	808	0.34
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.500	20/03/2026	72,500	(713)	(0.30)
Pay	1-Year BRL-CDI	5.342	02/01/2025	BRL 14,100	(209)	(0.09)
Pay	1-Year BRL-CDI	5.585	02/01/2025	10,300	(223)	(0.09)
Pay	1-Year BRL-CDI	5.776	02/01/2025	3,300	(77)	(0.03)
Pay	1-Year BRL-CDI	5.846	02/01/2025	11,400	(265)	(0.11)
Pay	1-Year BRL-CDI	5.882	02/01/2025	3,000	(66)	(0.03)
Receive	1-Year BRL-CDI	6.626	02/01/2025	5,500	116	0.05
Receive	1-Year BRL-CDI	6.636	02/01/2025	4,900	104	0.04
Receive	1-Year BRL-CDI	6.847	02/01/2025	16,800	410	0.17
Receive	1-Year BRL-CDI	7.018 7.335	02/01/2025	7,900 20,000	185 427	0.08 0.18
Receive	1-Year BRL-CDI 1-Year BRL-CDI	7.335 7.724	02/01/2025 02/01/2025	7,800	(161)	(0.07)
Pay Receive	1-Year BRL-CDI	7.741	02/01/2025	8,200	158	0.07
Receive	1-Year BRL-CDI	8.190	02/01/2025	14,600	264	0.11
Pay	1-Year BRL-CDI	8.557	02/01/2025	700	(11)	0.00
Receive	1-Year BRL-CDI	8.741	02/01/2025	21,700	329	0.14
Receive	1-Year BRL-CDI	8.996	02/01/2025	10,900	149	0.06
Receive	1-Year BRL-CDI	9.537	02/01/2025	13,300	144	0.06
Receive	1-Year BRL-CDI	9.642	02/01/2025	4,500	44	0.02
Receive	1-Year BRL-CDI	9.870	02/01/2029	8,100	2	0.00
Pay	1-Year BRL-CDI	10.038	02/01/2029	21,600	7	0.00
Receive	1-Year BRL-CDI	10.276	02/01/2029	11,000	(8)	0.00
Receive	1-Year BRL-CDI	10.317	02/01/2029	9,500	(28)	(0.01)
Receive	1-Year BRL-CDI	10.321	04/01/2027	6,000 20,100	(32) (62)	(0.01)
Pay Receive	1-Year BRL-CDI 1-Year BRL-CDI	10.471 10.512	04/01/2027 02/01/2029	28,400	(58)	(0.03) (0.02)
Pay	1-Year BRL-CDI	10.567	02/01/2029	23,700	79	0.03
Receive	1-Year BRL-CDI	10.583	02/01/2029	32,900	(99)	(0.04)
Receive	1-Year BRL-CDI	10.804	02/01/2029	30,000	(133)	(0.06)
Pay	1-Year BRL-CDI	10.827	02/01/2025	10,500	(46)	(0.02)
Receive	1-Year BRL-CDI	10.829	02/01/2029	12,900	(61)	(0.03)
Pay	1-Year BRL-CDI	10.933	02/01/2029	46,400	265	0.11
Receive	1-Year BRL-CDI	11.060	02/01/2029	18,700	(117)	(0.05)
Receive	1-Year BRL-CDI	11.071	04/01/2027	10,400	(11)	0.00
Pay	1-Year BRL-CDI	11.099	04/01/2027	8,900	9	0.00
Pay	1-Year BRL-CDI	11.113	02/01/2029	15,500	63	0.03
Pay	1-Year BRL-CDI	11.140	02/01/2029	26,900	157	0.07
Pay	1-Year BRL-CDI	11.210	04/01/2027	17,900	31	0.01
Pay	1-Year BRL-CDI	11.272	04/01/2027 02/01/2029	24,300 22,800	86 163	0.04 0.07
Pay Pay	1-Year BRL-CDI 1-Year BRL-CDI	11.344 11.383	04/01/2027	63,000	162 239	0.07
Pay	1-Year BRL-CDI	11.394	02/01/2029	24,000	177	0.07
Pay	1-Year BRL-CDI	11.459	04/01/2027	7,500	30	0.01
Receive	1-Year BRL-CDI	11.485	04/01/2027	37,800	(180)	(80.0)
Pay	1-Year BRL-CDI	11.540	04/01/2027	25,100	285	0.12
Receive	1-Year BRL-CDI	11.630	04/01/2027	28,200	(159)	(0.07)
Receive	1-Year BRL-CDI	11.660	04/01/2027	36,700	(264)	(0.11)
Receive	1-Year BRL-CDI	11.695	02/01/2029	500	(5)	0.00
Receive	1-Year BRL-CDI	11.696	04/01/2027	9,100	(45)	(0.02)
Pay	1-Year BRL-CDI	11.872	02/01/2029	63,300	649	0.27
Pay	1-Year BRL-CDI	11.920	02/01/2025	66,400	132	0.06
Pay	1-Year BRL-CDI	11.952	04/01/2027	28,000	195	0.08
Pay	1-Year BRL-CDI	11.975	02/01/2029	17,600	192	0.08

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Receive	Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Pay		Floating Rate Index		Date	Amount		Net Assets
Pay 1 - Year Bill - CD							
February Visit St. Col. 1,273 040103277 6,000 (48) (0.00)	Pay						
Page 1-Year BRL CD 12,225 0251/12/28 19,390 247 0.10 0.							
Needle 1-Year BBL CD 12.228 0401/2027 27,200 26.7							
Near			12.228				
Pay 1-Year Bit-CDI							
Pay 1-Year SBL-CDI 12-597 COP/10/2029 36,400 534 0.22 Receiver 1-Hear RBL-CDI 12,677 0401/2027 34,000 514 0.21 Receive 1-Hear RBL-CDI 12,579 0401/2027 35,400 514 0.21 Pay 1-Year RBL-CDI 12,806 0401/2027 34,000 561 0.23 Becaive 1-Year RBL-CDI 13,123 0401/2027 34,000 (663) 0.221 Receive 1-Year RBL-CDI 13,123 0401/2027 34,000 (663) 0.221 Receive 1-Year RBL-CDI 13,123 0401/2027 34,700 660 10,227 Receive 1-Year RBL-CDI 13,131 0401/2027 34,700 660 10,227 Pay 1-Year RBL-CDI 13,231 0401/2027 34,700 660 10,221 Received 1-Horis RBL-CDI 13,231 0401/2027 34,700 660 10,221 Pay 1-Horis RBL-CDI 13,231 <						(/9)	
Pay 1-Year BRL CD 12-677 0.001/12029 34.000 514 0.21							
Receiver 1-Year BRL-CD							
Page	Receive	1-Year BRL-CDI	12.753	04/01/2027	35,400		(0.17)
Nearly 1-Year BRL CD 13-073 0401/12/27 25,5600 6951 0.279							
Receive 1-feet BRL-CD							
Receive 1-Year BRL-CD 13.207 0.401/2027 27.200 (341) (0.14)							
Pay		13.207		27,200	(341)	(0.14)	
Pay Admint CAP CANDRED Compounded-OIS 3.250 2003/2029 CAD 7,700 78 0.03							
Recise 3-Month CAP-CANREPC Compounded-OIS 3.250 2003/2034 16,300 (756) (0.36)							
PayFor 3-Month CAD-CAONREPO Compounded-OIS 3.250 2003/2026 17,500 1,580 0.66							
Pays 3-Month CMY-CMREPORIX 2.259 2003/2029 CNY 219,000 24 0.01	Pay ⁽³⁾				17,500	1,580	
Pay 3-Month COP-IBR Compounded-OIS 5.980 14/10/2016 COP 4.916,400 (81) (0.03) Pay 3-Month COP-IBR Compounded-OIS 6.990 0.40/2027 6.498,500 44 0.01 Pay 3-Month COP-IBR Compounded-OIS 7.330 2806/2028 15,146,400 4 0.01 Pay 3-Month COP-IBR Compounded-OIS 7.300 0804/2027 4,515,300 47 0.02 Pay 3-Month COP-IBR Compounded-OIS 8.00 0808/2028 4,515,300 11 0.05 Pay 3-Month COP-IBR Compounded-OIS 8.00 0808/2028 3,099,700 (128) 0.05 Pay 3-Month COP-IBR Compounded-OIS 8.106 1506/2028 22,235,600 10 0.04 Pay 3-Month COP-IBR Compounded-OIS 8.138 10/11/2028 10,475,000 50 0.02 Pay 3-Month COP-IBR Compounded-OIS 8.138 10/11/2028 10,475,000 50 0.02 Pay 3-Month COP-IBR Compounded-OIS 8.138 15/11/2028 23,335,					38,500		
Receiver 3-Month COP-IBR Compounded-OIS 6.990 04/02/2007 6.498,500 56 0.02							
Pay 3-Month COP-IBR Compounded-OIS 7.730 28/06/2028 15,146,400 14 0.01							
Pay 3-Month COP-IBR Compounded-OIS 7,830 13/12/2028 16,270,800 47 0.02 Pay 3-Month COP-IBR Compounded-OIS 7,900 0.04/2027 4,251,300 (114) (0.05) Receive 3-Month COP-IBR Compounded-OIS 8,040 0.099/8/2028 31,217,800 (114) (0.05) Pay 3-Month COP-IBR Compounded-OIS 8,040 0.099/8/2028 30,999.700 (128) (0.05) Pay 3-Month COP-IBR Compounded-OIS 8,100 1.01/10/2028 27,811,700 101 0.04 Pay 3-Month COP-IBR Compounded-OIS 8,100 1.01/10/2028 10,475,000 104 0.04 Pay 3-Month COP-IBR Compounded-OIS 8,132 101/10/2028 10,475,000 100 0.00 Pay 3-Month COP-IBR Compounded-OIS 8,132 101/10/2028 10,475,000 100 0.00 Pay 3-Month COP-IBR Compounded-OIS 8,138 101/10/2028 15,447,500 106 0.04 Pay 3-Month COP-IBR Compounded-OIS 8,338 0.0911/2028 15,447,500 106 0.04 Pay 3-Month COP-IBR Compounded-OIS 8,858 110/42/2028 17,477,700 (2.5) (0.01) Pay 3-Month COP-IBR Compounded-OIS 8,858 110/42/2028 27,727,300 189 0.08 Pay 3-Month COP-IBR Compounded-OIS 8,858 110/42/2028 27,727,300 189 0.08 Pay 3-Month COP-IBR Compounded-OIS 8,750 270,000 27,000 27,000 27,000 Pay 3-Month COP-IBR Compounded-OIS 8,750 270,000 27,000 27,000 27,000 27,000 Pay 3-Month COP-IBR Compounded-OIS 8,750 27,000 27,0							
Receive 3-Month COP-IRR Compounded-OIS 2,960 01/99/2028 13,217,800 (128) (0.05)	Pay	3-Month COP-IBR Compounded-OIS	7.830	13/12/2028	16,270,800		
Receive 3-Month COP-IBR Compounded-OIS 8.040 09/08/2028 30,999/700 (128) (0.05)						(9)	
Pay 3-Month COP-IBR Compounded-OIS 8.070 14/11/2028 27,811,700 119 0.05		· ·					
Pay 3-Month COP-IBR Compounded-OIS 8.106 1506/2028 22,329,600 104 0.04							
Receive 3-Month COP-JBR Compounded-OIS 8.130 22/08/2028 26,457,600 9) 0.00	Pay		8.106			104	0.04
Pay 3-Month COP-JBR Compounded-OIS 8.188 15/11/2028 23,532,500 130 0.05						50	
Pay 3-Month COP-BR Compounded-OIS 8.338 09/11/2028 15,447,500 106 0.04							
Receive 3-Month (OP-BR Compounded-OIS 8.894 27705/2027 5,817,600 (25) (0.01)							
Pay 3-Month COP-IBR Compounded-OIS 8.588 11/04/2028 27,727,300 189 0.08							
Pay 3-Month COP-IBR Compounded-OIS 8.750 27/03/2028 21,497,700 221 0.09	Pay					189	0.08
Receive 3-Month COP-IBR Compounded-OIS 8.830 28/04/2028 19,856,000 (230) (0.10) Pay 3-Month COP-IBR Compounded-OIS 8.970 05/08/2027 8,528,200 71 0.03 Pay 3-Month COP-IBR Compounded-OIS 8.970 08/02/2028 9,288,600 98 0.04 Pay 3-Month COP-IBR Compounded-OIS 8.990 08/02/2028 2,2636,600 242 0.10 Pay 3-Month COP-IBR Compounded-OIS 8.992 08/02/2028 2,2636,600 242 0.10 Pay 3-Month COP-IBR Compounded-OIS 9.920 24/03/2028 33,052,700 418 0.17 Pay 3-Month COP-IBR Compounded-OIS 9.040 08/02/2028 46,782,200 52 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.140 09/02/2028 41,500,400 499 0.21 Receive 3-Month COP-IBR Compounded-OIS 9.140 20/05/2027 81,066,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.170 171/20228	Pay						
Receive 3-Month COP-IBR Compounded-OIS 8.850 06/05/2027 6,000,000 (38) (0.02)							
Pay 3-Month COP-IBR Compounded-OIS 8.970 05/08/2027 8,528,200 71 0.03 Pay 3-Month COP-IBR Compounded-OIS 8.990 08/02/2028 22,636,600 242 0.10 Pay 3-Month COP-IBR Compounded-OIS 8.992 08/02/2028 22,240,200 249 0.10 Pay 3-Month COP-IBR Compounded-OIS 9.020 24/03/2028 23,240,200 249 0.10 Pay 3-Month COP-IBR Compounded-OIS 9.040 08/02/2028 4,678,200 52 0.02 Receive 3-Month COP-IBR Compounded-OIS 9.140 07/02/2028 4,678,200 52 0.02 Receive 3-Month COP-IBR Compounded-OIS 9.160 20/05/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.160 20/05/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.260 10/10/2028 5,040,000 (74) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9.250 11/10/2028							
Pay 3-Month COP-IBR Compounded-OIS 8.990 08/02/2028 22,636,600 242 0.10 Pay 3-Month COP-IBR Compounded-OIS 9.020 24/03/2028 33,052,700 418 0.17 Pay 3-Month COP-IBR Compounded-OIS 9.040 08/02/2028 4,678,200 52 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.160 20/05/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.160 20/05/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.160 20/05/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.260 10/10/2028 1,402,000 (78) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.650 11/10/2028 2,400,000 (78) (0.03) Receive 3-Month COP-IBR Compounded-OIS 10.250 90/90/2027 8,150,200 (153) (0.06) Pay 3-Month COP-IBR Compounded-OIS 10.240 24/02/2							0.03
Pay 3-Month COP-IBR Compounded-OIS 8.992 08/02/2028 23,240,200 249 0.10 Pay 3-Month COP-IBR Compounded-OIS 9.020 24/03/2028 33,052,700 418 0.17 Pay 3-Month COP-IBR Compounded-OIS 9.040 08/02/2028 4,678,200 52 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.140 07/02/2028 4,500,400 499 0.21 Receive 3-Month COP-IBR Compounded-OIS 9.150 20015/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.150 13/10/2028 14,222,000 (211) (0.09) Receive 3-Month COP-IBR Compounded-OIS 9.260 10/10/2028 5,040,000 (747) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9.650 11/10/2028 20,400,000 (400) (0.17) Receive 3-Month COP-IBR Compounded-OIS 10.250 09/09/2027 8,150,200 (153) (0.06) Pay 3-Month COP-IBR Compounded-OIS 10.240 24/10							
Pay 3-Month COP-IBR Compounded-OIS 9.020 24/03/2028 33,052,700 418 0.17 Pay 3-Month COP-IBR Compounded-OIS 9.040 08/02/2028 4,678,200 52 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.140 07/02/2028 41,500,400 499 0.21 Receive 3-Month COP-IBR Compounded-OIS 9.150 2005/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.180 13/10/2028 14,222,000 (211) (0.09) Receive 3-Month COP-IBR Compounded-OIS 9.260 10/10/2028 5,040,000 (78) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.650 11/10/2028 20,400,000 (400) (0.17) Receive 3-Month COP-IBR Compounded-OIS 10.250 909/2027 8,150,200 (153) (0.06) Receive 3-Month COP-IBR Compounded-OIS 10.240 24/02/2028 72,000,000 (1,632) (0.68) Receive 3-Month COP-IBR Compounded-OIS 10.275		· ·					
Pay 3-Month COP-IBR Compounded-OIS 9.040 08/02/2028 4,678,200 52 0.02 Pay 3-Month COP-IBR Compounded-OIS 9.140 07/02/2028 41,500,400 499 0.21 Receive 3-Month COP-IBR Compounded-OIS 9.160 20/05/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.180 13/10/2028 14,222,000 (211) (0.09) Receive 3-Month COP-IBR Compounded-OIS 9.260 10/10/2028 20,400,000 (747) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9.650 11/10/2028 20,400,000 (400) (0.17) Receive 3-Month COP-IBR Compounded-OIS 10.250 09/09/2027 8,150,200 (153) (0.06) Pay 3-Month COP-IBR Compounded-OIS 10.240 24/02/2028 72,000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10.240 24/02/2028 72,000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10.240							
Receive 3-Month COP-IBR Compounded-OIS 9.160 20/05/2027 8,106,600 (75) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9.190 13/10/2028 14,222,000 (211) (0.09) Receive 3-Month COP-IBR Compounded-OIS 9.260 10/10/2028 45,690,000 (747) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9.650 11/10/2028 20,400,000 (400) (0.17) Receive 3-Month COP-IBR Compounded-OIS 10.050 09/09/2027 8,150,200 (153) (0.06) Pay 3-Month COP-IBR Compounded-OIS 10.210 18/11/2027 3,214,900 66 0.03 Receive 3-Month COP-IBR Compounded-OIS 10.240 24/02/2028 7,2000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10.275 18/11/2027 6,380,400 135 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.420 21/11/2027 6,380,400 144 0.06 Pay 3-Month COP-IBR Compounded-OIS 10.420	Pay					52	
Receive 3-Month COP-IBR Compounded-OIS 9.190 13/10/2028 14,222,000 (211) (0.09) Receive 3-Month COP-IBR Compounded-OIS 9.260 10/10/2028 45,690,000 (78) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9.370 02/10/2028 45,690,000 (747) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9.3650 11/10/2028 20,400,000 (400) (0.17) (0.08) (1.00) (1.			9.140			499	
Receive 3-Month COP-IBR Compounded-OIS 9,260 10/10/2028 5,040,000 (78) (0.03) Receive 3-Month COP-IBR Compounded-OIS 9,370 02/10/2028 45,690,000 (747) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9,650 11/10/2078 20,400,000 (400) (0.17) Receive 3-Month COP-IBR Compounded-OIS 10,250 09/09/2027 8,150,200 (153) (0.06) Pay 3-Month COP-IBR Compounded-OIS 10,240 24/02/2028 72,000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10,240 24/02/2028 72,000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10,390 30/09/2027 10,319,800 (225) (0.09) Pay 3-Month COP-IBR Compounded-OIS 10,420 21/11/2027 6,380,400 144 0.06 Pay 3-Month COP-IBR Compounded-OIS 10,430 21/11/2027 6,563,400 148 0.06 Receive 3-Month COP-IBR Compounded-OIS 10,430							
Receive 3-Month COP-IBR Compounded-OIS 9.370 02/10/2028 45,690,000 (747) (0.31) Receive 3-Month COP-IBR Compounded-OIS 9.650 11/10/2028 20,400,000 (400) (0.17) Receive 3-Month COP-IBR Compounded-OIS 10.050 09/09/2027 8,150,200 (153) (0.06) Pay 3-Month COP-IBR Compounded-OIS 10.210 18/11/2027 3,214,900 66 0.03 Receive 3-Month COP-IBR Compounded-OIS 10,240 24/02/2028 72,000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10,275 18/11/2027 6,380,400 135 0.06 Receive 3-Month COP-IBR Compounded-OIS 10,420 21/11/2027 6,380,400 144 0.06 Pay 3-Month COP-IBR Compounded-OIS 10,430 21/11/2027 6,563,400 148 0.06 Pay 3-Month COP-IBR Compounded-OIS 10,430 21/11/2027 19,784,200 450 0.19 Receive 3-Month COP-IBR Compounded-OIS 10,432 <							
Receive 3-Month COP-IBR Compounded-OIS 10.050 09/09/2027 8,150,200 (153) (0.06) Pay 3-Month COP-IBR Compounded-OIS 10.210 18/11/2027 3,214,900 66 0.03 Receive 3-Month COP-IBR Compounded-OIS 10.240 24/02/2028 72,000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10.275 18/11/2027 6,380,400 135 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.390 30/09/2027 10,319,800 (225) (0.09) Pay 3-Month COP-IBR Compounded-OIS 10.420 21/11/2027 6,583,400 144 0.06 Pay 3-Month COP-IBR Compounded-OIS 10.430 21/11/2027 19,784,200 450 0.19 Receive 3-Month COP-IBR Compounded-OIS 10.443 21/11/2027 19,784,200 450 0.19 Receive 3-Month COP-IBR Compounded-OIS 10.800 31/10/2027 19,784,200 (1,051) (4,14) Receive 3-Month COP-IBR Compounded-OIS 10.800		3-Month COP-IBR Compounded-OIS	9.370			(747)	
Pay 3-Month COP-IBR Compounded-OIS 10.210 18/11/2027 3,214,900 66 0.03							
Receive 3-Month COP-IBR Compounded-OIS 10.240 24/02/2028 72,000,000 (1,632) (0.68) Pay 3-Month COP-IBR Compounded-OIS 10.275 18/11/2027 6,380,400 135 0.06 Receive 3-Month COP-IBR Compounded-OIS 10.420 21/11/2027 6,380,400 144 0.06 Pay 3-Month COP-IBR Compounded-OIS 10.430 21/11/2027 6,583,400 148 0.06 Pay 3-Month COP-IBR Compounded-OIS 10.433 21/11/2027 19,784,200 450 0.19 Receive 3-Month COP-IBR Compounded-OIS 10.443 29/09/2027 10,549,600 (237) (0.10) Receive 3-Month COP-IBR Compounded-OIS 10.800 31/10/2027 32,387,900 (1,051) (0.44) Receive 3-Month COP-IBR Compounded-OIS 10.810 14/10/2027 5,776,200 (143) (0.06) Receive 3-Month COP-IBR Compounded-OIS 10.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.450							
Pay 3-Month COP-IBR Compounded-OIS 10.275 18/11/2027 6,380,400 135 0.06	Receive						
Pay 3-Month COP-IBR Compounded-OIS 10.420 21/11/2027 6,380,400 144 0.06 Pay 3-Month COP-IBR Compounded-OIS 10.430 21/11/2027 6,563,400 148 0.06 Pay 3-Month COP-IBR Compounded-OIS 10.443 21/11/2027 19,784,200 450 0.19 Receive 3-Month COP-IBR Compounded-OIS 10.478 29/09/2027 10,549,600 (237) (0.10) Receive 3-Month COP-IBR Compounded-OIS 10.800 31/10/2027 32,387,900 (1,051) (0.44) Receive 3-Month COP-IBR Compounded-OIS 10.810 14/10/2027 5,776,200 (143) (0.06) Receive 3-Month COP-IBR Compounded-OIS 10.920 18/10/2027 2,950,700 (76) (0.03) Receive 3-Month COP-IBR Compounded-OIS 11.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month LOP-IBR Compounded-OIS 11.450	Pay		10.275	18/11/2027	6,380,400	135	0.06
Pay 3-Month COP-IBR Compounded-OIS 10.430 21/11/2027 6,563,400 148 0.06 Pay 3-Month COP-IBR Compounded-OIS 10.443 21/11/2027 19,784,200 450 0.19 Receive 3-Month COP-IBR Compounded-OIS 10.478 29/09/2027 10,549,600 (237) (0.10) Receive 3-Month COP-IBR Compounded-OIS 10.800 31/10/2027 32,387,900 (1,051) (0.44) Receive 3-Month COP-IBR Compounded-OIS 10.810 14/10/2027 5,776,200 (143) (0.06) Receive 3-Month COP-IBR Compounded-OIS 10.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 4,011,800 122 0.05 Receive 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month ILS-TELBOR 3.500 20/0							
Pay 3-Month COP-IBR Compounded-OIS 10.443 21/11/2027 19,784,200 450 0.19 Receive 3-Month COP-IBR Compounded-OIS 10.478 29/09/2027 10,549,600 (237) (0.10) Receive 3-Month COP-IBR Compounded-OIS 10.800 31/10/2027 32,387,900 (1,051) (0.44) Receive 3-Month COP-IBR Compounded-OIS 10.810 14/10/2027 5,776,200 (143) (0.06) Receive 3-Month COP-IBR Compounded-OIS 10.920 18/10/2027 2,950,700 (76) (0.03) Receive 3-Month COP-IBR Compounded-OIS 10.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month IBC-TELBOR 3.500							
Receive 3-Month COP-IBR Compounded-OIS 10.478 29/09/2027 10,549,600 (237) (0.10) Receive 3-Month COP-IBR Compounded-OIS 10.800 31/10/2027 32,387,900 (1,051) (0.44) Receive 3-Month COP-IBR Compounded-OIS 10.810 14/10/2027 5,776,200 (143) (0.06) Receive 3-Month COP-IBR Compounded-OIS 10.920 18/10/2027 2,950,700 (76) (0.03) Receive 3-Month COP-IBR Compounded-OIS 10.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 4,011,800 122 0.05 Receive 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month ILS-TELBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.628	Pav						
Receive 3-Month COP-IBR Compounded-OIS 10.810 14/10/2027 5,776,200 (143) (0.06) Receive 3-Month COP-IBR Compounded-OIS 10.920 18/10/2027 2,950,700 (76) (0.03) Receive 3-Month COP-IBR Compounded-OIS 10.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 4,011,800 122 0.05 Receive 3-Month COP-IBR Compounded-OIS 11.800 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 1,323,300 45 0.02 Pay(3) 3-Month HCD-HIBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22 Pay 3-Month ILS-TELBOR 0.628 25/06							
Receive 3-Month COP-IBR Compounded-OIS 10.920 18/10/2027 2,950,700 (76) (0.03) Receive 3-Month COP-IBR Compounded-OIS 10.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 4,011,800 122 0.05 Receive 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month HKD-HIBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22) Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.728 04/06/2026 48,400 <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Receive 3-Month COP-IBR Compounded-OIS 10.940 18/10/2027 5,920,600 (154) (0.06) Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 4,011,800 122 0.05 Receive 3-Month COP-IBR Compounded-OIS 11.800 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 1,323,300 45 0.02 Pay(3) 3-Month HKD-HIBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22) Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.728 04/06/2026 4,100							
Pay 3-Month COP-IBR Compounded-OIS 11.424 21/10/2027 13,833,600 419 0.17 Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 4,011,800 122 0.05 Receive 3-Month COP-IBR Compounded-OIS 11.800 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 1,323,300 45 0.02 Pay/3) 3-Month HKD-HIBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22) Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.692 13/09/2026 48,400 939 0.39 Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77)							
Pay 3-Month COP-IBR Compounded-OIS 11.450 21/10/2027 4,011,800 122 0.05 Receive 3-Month COP-IBR Compounded-OIS 11.800 24/10/2027 33,238,700 (1,046) (0.44) Pay 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 1,323,300 45 0.02 Pay(3) 3-Month HKD-HIBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22) Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.692 13/09/2026 48,400 939 0.39 Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77) (0.03) Receive 3-Month ILS-TELBOR 0.750 10/12/2026 3,500 63 0.03 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Pay 3-Month COP-IBR Compounded-OIS 11.850 24/10/2027 1,323,300 45 0.02 Pay(3) 3-Month HKD-HIBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22) Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.692 13/09/2026 48,400 939 0.39 Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77) (0.03) Receive 3-Month ILS-TELBOR 0.730 21/05/2026 3,500 63 0.03 Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)							
Pay(3) 3-Month HKD-HIBOR 3.500 20/03/2029 HKD 60,231 44 0.02 Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22) Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.692 13/09/2026 48,400 939 0.39 Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77) (0.03) Receive 3-Month ILS-TELBOR 0.730 21/05/2026 3,500 63 0.03 Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)		3-Month COP-IBR Compounded-OIS					
Pay 3-Month ILS-TELBOR 0.520 26/07/2026 ILS 24,300 (521) (0.22) Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.692 13/09/2026 48,400 939 0.39 Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77) (0.03) Receive 3-Month ILS-TELBOR 0.730 21/05/2026 3,500 63 0.03 Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)							
Receive 3-Month ILS-TELBOR 0.601 05/07/2026 2,800 63 0.03 Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.692 13/09/2026 48,400 939 0.39 Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77) (0.03) Receive 3-Month ILS-TELBOR 0.730 21/05/2026 3,500 63 0.03 Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)							
Pay 3-Month ILS-TELBOR 0.628 25/06/2026 5,600 (100) (0.04) Receive 3-Month ILS-TELBOR 0.692 13/09/2026 48,400 939 0.39 Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77) (0.03) Receive 3-Month ILS-TELBOR 0.730 21/05/2026 3,500 63 0.03 Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)			0.601	05/07/2026	2,800	63	0.03
Pay 3-Month ILS-TELBOR 0.728 04/06/2026 4,100 (77) (0.03) Receive 3-Month ILS-TELBOR 0.730 21/05/2026 3,500 63 0.03 Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)			0.628		5,600		
Receive 3-Month ILS-TELBOR 0.730 21/05/2026 3,500 63 0.03 Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)							
Pay 3-Month ILS-TELBOR 0.750 10/12/2026 34,100 (721) (0.30) Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)							
Pay 3-Month ILS-TELBOR 0.900 07/10/2026 9,000 (185) (0.08)			0.750				(0.30)
Pay 3-Month ILS-TELBOR 0.905 25/11/2026 8,100 (176) (0.07)	Pay	3-Month ILS-TELBOR	0.900	07/10/2026	9,000	(185)	(0.08)
	Pay	3-Mouth IF2-1FFROK	0.905	25/11/2026	8,100	(1/6)	(0.07)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month ILS-TELBOR	0.965%	14/01/2027	ILS 10,600	\$ 205	0.09
Pay	3-Month ILS-TELBOR	1.040	28/10/2026	10,400	(210)	(0.09)
Receive	3-Month ILS-TELBOR	1.049	12/11/2026	12,000	228	0.09
Receive	3-Month ILS-TELBOR	1.105	21/01/2027	16,900	300	0.12
Receive Receive	3-Month ILS-TELBOR 3-Month ILS-TELBOR	1.178 2.183	04/02/2027 06/05/2027	13,800 7,500	232 57	0.10 0.02
Receive	3-Month ILS-TELBOR	2.390	27/05/2027	11,400	65	0.03
Receive	3-Month ILS-TELBOR	2.666	18/07/2027	7,500	8	0.00
Receive	3-Month ILS-TELBOR	2.670	15/07/2027	34,800	(124)	(0.05)
Pay Receive	3-Month ILS-TELBOR 3-Month ILS-TELBOR	2.825 3.210	10/06/2027 17/06/2027	10,900 1,900	(13) 5	(0.01) 0.00
Pay	3-Month ILS-TELBOR	3.260	18/11/2027	38,400	(69)	(0.03)
Pay	3-Month ILS-TELBOR	3.290	16/11/2027	25,363	(28)	(0.01)
Pay	3-Month ILS-TELBOR	3.440	24/11/2028	65,100	(39)	(0.02)
Pay Pay	3-Month ILS-TELBOR 3-Month ILS-TELBOR	3.460 3.515	23/11/2028 22/11/2028	25,000 23,200	16 31	0.01 0.01
Pay	3-Month ILS-TELBOR	3.530	03/04/2028	69,500	404	0.17
Pay	3-Month ILS-TELBOR	3.590	31/03/2028	24,500	161	0.07
Receive	3-Month ILS-TELBOR	3.590	18/05/2028	14,100	(93)	(0.04)
Receive Receive	3-Month ILS-TELBOR	3.619	05/01/2028	27,400	(258)	(0.11)
Receive	3-Month ILS-TELBOR 3-Month ILS-TELBOR	3.650 3.670	02/01/2028 30/12/2027	18,900 19,000	(185) (191)	(0.08) (0.08)
Receive	3-Month ILS-TELBOR	3.720	21/10/2027	72,900	(190)	(0.08)
Pay	3-Month ILS-TELBOR	3.770	18/10/2028	13,000	57	0.02
Receive	3-Month ILS-TELBOR	3.800	18/08/2028	20,200	(218)	(0.09)
Pay Receive	3-Month ILS-TELBOR 3-Month ILS-TELBOR	3.915 3.980	19/10/2028 23/02/2028	34,100 8,600	213 (126)	0.09 (0.05)
Receive	3-Month ILS-TELBOR	4.030	24/02/2028	54,700	(974)	(0.41)
Pay	3-Month ILS-TELBOR	4.130	03/03/2028	30,000	374	0.16
Receive	3-Month ILS-TELBOR	4.460	02/10/2028	39,300	(501)	(0.21)
Pay ⁽³⁾	3-Month KRW-KORIBOR	3.250	20/03/2029	KRW 20,589,950	119	0.05
Pay ⁽³⁾ Pay	3-Month TWD-TAIBOR 3-Month ZAR-JIBAR	1.500 4.900	20/03/2029 12/11/2025	TWD 171,850 ZAR 3,400	3 (11)	0.00 0.00
Receive	3-Month ZAR-JIBAR	4.938	18/09/2025	7,000	23	0.01
Receive	3-Month ZAR-JIBAR	5.120	02/09/2025	500	2	0.00
Pay	3-Month ZAR-JIBAR	5.330	13/05/2025	8,300	(35)	(0.01)
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	5.375 5.601	27/05/2025 09/06/2026	7,800 31,050	(33) (83)	(0.01) (0.03)
Pay	3-Month ZAR-JIBAR	5.680	08/06/2026	41,150	(113)	(0.05)
Pay	3-Month ZAR-JIBAR	5.739	28/07/2026	72,100	(200)	(0.08)
Receive	3-Month ZAR-JIBAR	5.780	03/03/2026	36,600	82	0.03
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	5.860 5.950	23/06/2026 17/03/2026	75,600 1,200	174 2	0.07 0.00
Receive	3-Month ZAR-JIBAR	5.980	22/09/2026	43,900	104	0.04
Receive	3-Month ZAR-JIBAR	6.023	01/07/2026	28,100	64	0.03
Pay	3-Month ZAR-JIBAR	6.200	22/04/2025	7,800	(45)	(0.02)
Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	6.231 6.300	29/09/2026 23/12/2026	55,400 30,900	113 (65)	0.05 (0.03)
Pay Pay	3-Month ZAR-JIBAR	6.320	23/04/2025	5,600	(34)	(0.03)
Pay	3-Month ZAR-JIBAR	6.400	30/12/2026	33,600	(75)	(0.03)
Pay	3-Month ZAR-JIBAR	6.540	04/01/2027	37,100	(73)	(0.03)
Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	6.540 6.670	23/02/2027 12/01/2027	64,600 73,700	(127) 131	(0.05) 0.05
Receive Receive	3-Month ZAR-JIBAR	6.690	04/11/2026	2,000	4	0.00
Receive	3-Month ZAR-JIBAR	6.835	28/08/2024	100	1	0.00
Pay	3-Month ZAR-JIBAR	6.855	03/11/2026	22,830	(31)	(0.01)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.049 7.489	09/03/2027 18/05/2027	70,000 112,100	80 (17)	0.03 (0.01)
Receive	3-Month ZAR-JIBAR	7.469	19/06/2024	7,100	53	0.02
Pay	3-Month ZAR-JIBAR	7.705	10/01/2028	504,000	(211)	(0.09)
Pay	3-Month ZAR-JIBAR	7.710	06/05/2027	22,200	27	0.01
Pay	3-Month ZAR-JIBAR	7.730	09/01/2028	119,300	(35)	(0.01)
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	7.740 7.750	17/08/2027 20/03/2024	63,300 9,180	(110) (68)	(0.05) (0.03)
Pay	3-Month ZAR-JIBAR	7.900	06/01/2028	119,300	6	0.00
Pay	3-Month ZAR-JIBAR	8.055	14/11/2027	8,400	10	0.00
Pay	3-Month ZAR-JIBAR	8.064	27/07/2027	21,200	(19)	(0.01)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.120 8.205	13/03/2028 17/02/2028	99,500 241,300	(119) (157)	(0.05) (0.07)
Receive	3-Month ZAR-JIBAR	8.205	31/08/2028	89,600	(156)	(0.06)
Pay	3-Month ZAR-JIBAR	8.220	30/08/2028	109,400	61	0.03
Receive	3-Month ZAR-JIBAR	8.220	31/08/2028	30,900	(57)	(0.02)
Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.250	22/11/2028 27/07/2028	188,600 47,900	8 35	0.00 0.01
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.291 8.305	27/07/2028	47,900 84,400	64	0.01
Pay	3-Month ZAR-JIBAR	8.310	27/07/2028	47,900	37	0.02
Pay	3-Month ZAR-JIBAR	8.330	27/07/2028	54,000	44	0.02
Pay	3-Month ZAR-JIBAR	8.352	09/11/2028	248,400	127	0.05
Pay Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.355 8.360	03/11/2028 06/11/2028	160,100 104,400	135 83	0.06 0.03
Pay	3-Month ZAR-JIBAR	8.370	20/07/2028	197,600	186	0.08
Pay	3-Month ZAR-JIBAR	8.411	19/07/2028	160,300	162	0.07

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (cont.)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	3-Month ZAR-JIBAR	8.430%	23/02/2028	ZAR 152,700	\$ (167)	(0.07)
Receive	3-Month ZAR-JIBAR	8.465	23/02/2028	240,400	(280)	(0.12)
Receive	3-Month ZAR-JIBAR	8.500	17/10/2027	12,000	(17)	(0.01)
Receive Receive	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	8.510 8.550	25/04/2028 23/08/2028	262,000 137,100	(328) (175)	(0.14) (0.07)
Pay	3-Month ZAR-JIBAR	8.560	25/04/2028	72,800	113	0.05
Receive	3-Month ZAR-JIBAR	8.625	23/08/2028	115,300	(166)	(0.07)
Receive	3-Month ZAR-JIBAR	8.700	22/08/2028	115,200	(184)	(0.08)
Receive	3-Month ZAR-JIBAR	8.950 9.090	11/05/2028	67,000 64,300	(188)	(0.08)
Receive Pay	3-Month ZAR-JIBAR 3-Month ZAR-JIBAR	9.090	28/09/2028 12/06/2028	150,700	(127) 250	(0.05) 0.10
Receive	3-Month ZAR-JIBAR	9.350	18/05/2028	56,800	(139)	(0.06)
Receive(3)	6-Month AUD-BBR-BBSW	4.000	20/03/2026	AUD 108,800	(111)	(0.05)
Pay ⁽³⁾	6-Month AUD-BBR-BBSW 6-Month CLP-CHILIBOR	4.500 4.649	20/03/2034 20/12/2028	23,900 CLP 4,292,400	121 (11)	0.05 0.00
Pay Pay	6-Month CLP-CHILIBOR	4.899	11/12/2028	8,430,700	67	0.00
Pay	6-Month CLP-CHILIBOR	5.009	12/12/2028	8,694,300	120	0.05
Pay	6-Month CLP-CHILIBOR	5.133	23/06/2028	3,579,500	72	0.03
Pay Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.158 5.160	15/06/2028 13/07/2028	7,959,600 6,791,900	152 0	0.06 0.00
Pay	6-Month CLP-CHILIBOR	5.230	14/06/2028	1,732,400	42	0.00
Pay	6-Month CLP-CHILIBOR	5.237	14/06/2028	2,356,600	55	0.02
Pay	6-Month CLP-CHILIBOR	5.261	17/11/2027	3,774,600	60	0.03
Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.280 5.290	17/11/2027 13/06/2028	3,854,600 1,707,900	61 46	0.03 0.02
Pay Pay	6-Month CLP-CHILIBOR	5.293	21/03/2028	4,537,600	55	0.02
Pay	6-Month CLP-CHILIBOR	5.300	17/11/2027	940,100	16	0.01
Pay	6-Month CLP-CHILIBOR	5.300	22/03/2028	5,848,400	68	0.03
Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.358 5.420	18/11/2027 18/11/2027	2,390,300 7,201,400	47 161	0.02 0.07
Pay Receive	6-Month CLP-CHILIBOR	5.455	16/08/2028	7,508,700	(131)	(0.05)
Pay	6-Month CLP-CHILIBOR	5.458	20/03/2028	7,549,300	142	0.06
Pay	6-Month CLP-CHILIBOR	5.475	13/11/2028	5,062,200	166	0.07
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.490 5.530	18/08/2028 18/11/2027	2,882,200 2,406,700	(57) 64	(0.02) 0.03
Receive	6-Month CLP-CHILIBOR	5.530	22/08/2028	2,959,500	(67)	(0.03)
Receive	6-Month CLP-CHILIBOR	5.540	17/08/2028	5,014,700	(115)	(0.05)
Pay	6-Month CLP-CHILIBOR	5.540	14/11/2028	5,093,400	120	0.05
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.550 5.590	17/08/2028 21/08/2028	5,014,700 5,749,900	(118) (146)	(0.05) (0.06)
Receive	6-Month CLP-CHILIBOR	5.631	23/08/2028	6,961,700	(194)	(0.08)
Receive	6-Month CLP-CHILIBOR	5.650	03/02/2028	5,748,800	(115)	(0.05)
Receive	6-Month CLP-CHILIBOR	5.650 5.699	01/06/2028 01/06/2028	2,946,200 4,644,000	(117)	(0.05) (0.08)
Receive Pay	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.750	28/09/2028	3,942,400	(198) 165	0.07
Receive	6-Month CLP-CHILIBOR	5.780	31/05/2028	1,398,200	(67)	(0.03)
Receive	6-Month CLP-CHILIBOR	5.798	31/05/2028	5,567,800	(262)	(0.11)
Pay Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	5.830 6.000	25/04/2028 16/02/2028	5,063,700 5,590,200	187 (220)	0.08 (0.09)
Pay	6-Month CLP-CHILIBOR	6.207	31/05/2027	1,836,600	92	0.04
Pay	6-Month CLP-CHILIBOR	6.230	27/05/2027	1,675,600	82	0.03
Receive	6-Month CLP-CHILIBOR	6.370	03/03/2028	4,119,100	(247)	(0.10)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	6.380 6.385	03/03/2028 07/03/2028	4,366,200 6,138,400	(261) (375)	(0.11) (0.16)
Receive	6-Month CLP-CHILIBOR	6.490	06/03/2028	8,848,600	(577)	(0.24)
Receive	6-Month CLP-CHILIBOR	6.885	13/05/2027	1,642,400	(115)	(0.05)
Receive Receive	6-Month CLP-CHILIBOR 6-Month CLP-CHILIBOR	7.160 7.161	21/10/2027 17/06/2027	5,870,000 2,386,300	(508) (207)	(0.21) (0.09)
Receive	6-Month CLP-CHILIBOR	7.174	17/06/2027	1,432,400	(127)	(0.05)
Receive	6-Month CLP-CHILIBOR	7.420	09/09/2027	2,595,500	(250)	(0.10)
Receive	6-Month CLP-CHILIBOR	7.900	30/09/2027	2,317,200	(276)	(0.12)
Pay Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	0.421 0.590	15/05/2025 26/03/2025	CZK 900 10,900	(2) (26)	0.00 (0.01)
Pay	6-Month CZK-PRIBOR	0.637	24/07/2025	7,700	(26)	(0.01)
Pay	6-Month CZK-PRIBOR	0.665	22/09/2025	5,100	(15)	(0.01)
Pay	6-Month CZK-PRIBOR	0.690	04/05/2025	4,100	(9)	0.00
Pay Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	0.710 0.776	30/03/2025 20/08/2025	100 7,900	0 (26)	0.00 (0.01)
Receive	6-Month CZK-PRIBOR	1.100	31/12/2025	57,000	170	0.07
Pay	6-Month CZK-PRIBOR	1.124	13/03/2025	12,000	(37)	(0.02)
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	1.570 1.580	09/03/2026 19/03/2026	59,800 51,600	171 129	0.07 0.05
Pay	6-Month CZK-PRIBOR	1.715	23/07/2026	100,200	(350)	(0.15)
Pay	6-Month CZK-PRIBOR	1.775	04/06/2026	57,900	(134)	(0.06)
Receive	6-Month CZK-PRIBOR	1.934	02/07/2026	95,200	323	0.13
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	1.972 2.015	07/07/2026 10/08/2026	55,500 132,200	194 364	0.08 0.15
Receive	6-Month CZK-PRIBOR	3.340	06/01/2032	171,700	(635)	(0.26)
Pay	6-Month CZK-PRIBOR	3.770	11/02/2027	72,000	13	0.01
Pay	6-Month CZK-PRIBOR	4.020	22/11/2033	124,600	181	0.08
Pay Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.190 4.195	09/11/2028 21/03/2033	240,400 125,300	142 376	0.06 0.16
/			00, 2000	. 25,500	3.3	50

Pay/					Unvasilisad	
Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of Net Assets
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	
Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.220% 4.280	21/03/2033 08/11/2033	CZK 67,600	\$ 211 282	0.09 0.12
Pay Receive	6-Month CZK-PRIBOR	4.300	18/03/2027	124,900 80,900	(102)	(0.04)
Pay	6-Month CZK-PRIBOR	4.420	22/03/2028	172,600	349	0.15
Pay	6-Month CZK-PRIBOR	4.420	05/05/2032	9,700	21	0.01
Receive	6-Month CZK-PRIBOR	4.420	01/06/2033	82,200	(322)	(0.13)
Pay	6-Month CZK-PRIBOR	4.440	12/12/2027	253,100	293	0.12
Receive	6-Month CZK-PRIBOR	4.455	01/06/2033	29,100	(124)	(0.05)
Pay	6-Month CZK-PRIBOR	4.510 4.560	22/03/2028	151,800 156,700	335 211	0.14 0.09
Pay Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.615	09/12/2027 11/07/2028	197,900	(265)	(0.11)
Pay	6-Month CZK-PRIBOR	4.630	21/03/2028	151,800	373	0.16
Receive	6-Month CZK-PRIBOR	4.638	03/10/2033	100,400	(328)	(0.14)
Pay	6-Month CZK-PRIBOR	4.640	07/12/2027	156,700	229	0.10
Pay	6-Month CZK-PRIBOR	4.680	08/12/2027	156,700	240	0.10
Pay	6-Month CZK-PRIBOR	4.695	04/05/2028	116,300	327	0.14
Receive Pay	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	4.730 4.735	03/10/2028 04/05/2028	67,700 95,500	(132) 276	(0.06) 0.12
Receive	6-Month CZK-PRIBOR	5.070	20/04/2028	101,000	(354)	(0.15)
Receive	6-Month CZK-PRIBOR	5.090	20/04/2028	121,900	(432)	(0.18)
Pay	6-Month CZK-PRIBOR	5.103	16/11/2027	240,300	514	0.21
Pay	6-Month CZK-PRIBOR	5.140	11/07/2027	58,000	94	0.04
Pay .	6-Month CZK-PRIBOR	5.175	11/07/2027	82,400	94	0.04
Receive	6-Month CZK-PRIBOR	5.175	23/02/2028	48,100	(166)	(0.07)
Receive Receive	6-Month CZK-PRIBOR 6-Month CZK-PRIBOR	5.185 5.215	24/05/2027 24/02/2028	64,000 249,500	(195) (900)	(0.08) (0.37)
Receive	6-Month CZK-PRIBOR	5.264	02/03/2028	224,100	(890)	(0.37)
Receive	6-Month CZK-PRIBOR	5.285	20/05/2027	83,300	(266)	(0.11)
Receive	6-Month CZK-PRIBOR	5.538	02/09/2027	52,400	(133)	(0.06)
Receive	6-Month CZK-PRIBOR	5.640	10/06/2027	3,400	(13)	(0.01)
Receive	6-Month CZK-PRIBOR	5.740	03/10/2027	121,600	(366)	(0.15)
Receive Receive ⁽³	6-Month CZK-PRIBOR 6-Month EUR-EURIBOR	5.788 2.750	20/10/2027 20/03/2054	538,000 € 2,800	(1,885) (443)	(0.78) (0.18)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	27,200	1,204	0.50
Receive(3.500	20/03/2026	42,800	(298)	(0.12)
Receive	6-Month HUF-BBR	1.085	14/08/2025	HUF 186,300	70	0.03
Pay	6-Month HUF-BBR	1.115	08/01/2026	1,131,600	(487)	(0.20)
Receive	6-Month HUF-BBR	1.220	15/01/2026	559,700	243	0.10
Receive	6-Month HUF-BBR	1.230	15/01/2026	872,700	380	0.16
Pay Receive	6-Month HUF-BBR 6-Month HUF-BBR	1.920 1.958	16/04/2026 19/03/2026	426,000 1,746,000	(135) 560	(0.06) 0.23
Receive	6-Month HUF-BBR	1.980	09/03/2026	646,300	215	0.09
Receive	6-Month HUF-BBR	2.499	05/07/2026	78,800	33	0.01
Receive	6-Month HUF-BBR	2.558	06/08/2026	1,156,900	435	0.18
Pay	6-Month HUF-BBR	5.060	18/02/2027	885,100	(95)	(0.04)
Receive	6-Month HUF-BBR	5.500	04/03/2027	627,800	26	0.01
Pay	6-Month HUF-BBR	6.065	13/12/2028	963,600	31	0.01
Receive Pay	6-Month HUF-BBR 6-Month HUF-BBR	6.100 7.480	11/03/2027 03/06/2027	498,000 700,700	(13) 243	(0.01) 0.10
Receive	6-Month HUF-BBR	7.640	13/05/2027	721,400	(165)	(0.07)
Receive	6-Month HUF-BBR	7.740	26/10/2028	3,525,000	(722)	(0.30)
Pay	6-Month HUF-BBR	7.770	27/10/2028	2,046,400	170	0.07
Pay	6-Month HUF-BBR	8.320	20/01/2028	729,300	207	0.09
Pay	6-Month HUF-BBR	8.500	25/01/2028	5,485,200	1,837	0.76
Pay Pay	6-Month HUF-BBR 6-Month HUF-BBR	8.550 8.650	24/01/2028 19/01/2028	1,174,900 731,300	372 238	0.15 0.10
Pay	6-Month HUF-BBR	8.712	28/04/2028	2,440,200	508	0.21
Pay	6-Month HUF-BBR	8.740	28/04/2028	4,994,100	1,769	0.74
Pay	6-Month HUF-BBR	8.800	27/04/2028	1,126,200	481	0.20
Receive	6-Month HUF-BBR	9.490	11/04/2028	2,501,700	(1,258)	(0.52)
Receive	6-Month HUF-BBR	9.500	11/04/2028	1,025,500	(517)	(0.22)
Receive Pay	6-Month HUF-BBR 6-Month HUF-BBR	9.510 9.625	11/04/2028 15/08/2027	1,038,900 695,900	(564) 280	(0.23) 0.12
Pay	6-Month HUF-BBR	9.750	22/11/2027	283,976	105	0.04
Pay	6-Month HUF-BBR	9.800	16/11/2027	2,235,924	827	0.34
Receive	6-Month HUF-BBR	9.900	16/12/2027	162,500	(65)	(0.03)
Pay	6-Month HUF-BBR	10.000	18/11/2027	319,400	125	0.05
Receive	6-Month HUF-BBR	10.050	15/12/2027	164,000	(68)	(0.03)
Pay Pay	6-Month HUF-BBR 6-Month HUF-BBR	10.070 10.100	18/07/2027 15/07/2027	428,900 488,900	130 149	0.05 0.06
Receive	6-Month HUF-BBR	10.340	15/12/2027	334,200	(148)	(0.06)
Receive	6-Month HUF-BBR	11.140	23/12/2027	2,021,500	(1,017)	(0.42)
Pay	6-Month HUF-BBR	11.350	11/11/2027	289,300	125	0.05
Receive	6-Month HUF-BBR	11.524	12/09/2027	2,052,600	(982)	(0.41)
Receive	6-Month HUF-BBR	11.650	09/09/2027	359,200	(184)	(0.08)
Receive	6-Month HUF-BBR	12.500	19/10/2027	4,079,400	(2,614)	(1.09)
Pay Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	0.481 0.560	11/08/2025 17/04/2025	PLN 3,400 1,900	(78) (32)	(0.03) (0.01)
Pay		0.500	1110712023	1,500	\JZ/	(0.01)
,			11/01/2026		(229)	
Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	0.580 0.585	11/01/2026 22/09/2025	8,500 6,000	(229) (131)	(0.10) (0.05)
Pay Pay Receive	6-Month PLN-WIBOR	0.580		8,500		(0.10)

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (cont.)

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Receive	6-Month PLN-WIBOR	0.890%	12/02/2026	PLN 20,900	\$ 514	0.21
Receive	6-Month PLN-WIBOR	1.188	19/03/2026	17,800	337	0.14
Receive	6-Month PLN-WIBOR	1.229	09/03/2026	7,000	145	0.06
Receive	6-Month PLN-WIBOR	1.405	10/08/2026	27,100	641	0.27
Pay Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	1.450 1.465	05/07/2026 07/06/2026	5,300 2,400	(142) 43	(0.06) 0.02
Pay	6-Month PLN-WIBOR	2.185	08/10/2026	8,300	(147)	(0.06)
Receive	6-Month PLN-WIBOR	2.983	08/11/2026	20,100	224	0.09
Pay	6-Month PLN-WIBOR	3.525	24/12/2026	3,300	(25)	(0.01)
Pay	6-Month PLN-WIBOR	3.600	27/12/2026	3,300	(24)	(0.01)
Pay Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	3.739 3.934	03/01/2027 04/03/2027	1,000 19,200	(6) 100	0.00 0.04
Receive	6-Month PLN-WIBOR	4.219	04/02/2027	10,200	8	0.00
Pay	6-Month PLN-WIBOR	4.735	09/10/2028	10,200	(7)	0.00
Receive	6-Month PLN-WIBOR	4.830	18/03/2027	2,000	(15)	(0.01)
Receive Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	4.840 4.930	22/08/2028 29/06/2028	6,800 15,900	(21) 181	(0.01) 0.08
Receive	6-Month PLN-WIBOR	5.179	01/04/2027	7,900	(87)	(0.04)
Pay	6-Month PLN-WIBOR	5.300	12/01/2028	23,800	296	0.12
Pay	6-Month PLN-WIBOR	5.430	16/03/2028	6,700	102	0.04
Receive	6-Month PLN-WIBOR	5.460	16/08/2027	1,300	(22)	(0.01)
Pay Pay	6-Month PLN-WIBOR 6-Month PLN-WIBOR	5.490 5.525	12/12/2027 12/12/2027	19,700 6,500	182 62	0.08 0.03
Pay	6-Month PLN-WIBOR	5.540	01/06/2028	26,600	335	0.14
Pay	6-Month PLN-WIBOR	5.670	09/12/2027	19,500	212	0.09
Pay	6-Month PLN-WIBOR	5.750	08/12/2027	16,300	189	0.08
Pay	6-Month PLN-WIBOR	5.800 5.830	07/12/2027	32,600	392 401	0.16
Pay Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	6.160	08/12/2027 23/02/2028	32,600 42,600	(996)	0.17 (0.41)
Pay	6-Month PLN-WIBOR	6.310	18/11/2027	14,800	245	0.10
Receive	6-Month PLN-WIBOR	6.348	09/09/2027	14,800	(238)	(0.10)
Pay	6-Month PLN-WIBOR	6.365	17/11/2027	15,600	266	0.11
Pay Receive	6-Month PLN-WIBOR 6-Month PLN-WIBOR	6.455 6.650	16/11/2027 29/09/2027	23,630 33,200	423 (799)	0.18 (0.33)
Pay	6-Month PLN-WIBOR	7.223	29/06/2027	23,200	608	0.25
Receive	6-Month PLN-WIBOR	7.726	24/10/2027	87,700	(2,451)	(1.02)
Pay	6-Month PLN-WIBOR	7.761	21/10/2027	7,052	203	0.08
Receive Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	4.775 4.800	26/06/2025 05/02/2026	MXN 4,900 65,500	25 317	0.01 0.13
Pay	28-Day MXN-TIIE	5.080	09/10/2025	14,500	(85)	(0.04)
Pay	28-Day MXN-TIIE	5.095	30/10/2025	23,500	(133)	(0.06)
Pay	28-Day MXN-TIIE	5.120	06/05/2025	15,800	(81)	(0.03)
Pay	28-Day MXN-TIIE	5.443	17/04/2025	5,700	(31)	(0.01)
Receive Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	5.550 6.050	12/03/2026 04/06/2026	32,800 22,600	159 (100)	0.07 (0.04)
Receive	28-Day MXN-TIIE	6.095	20/03/2026	51,800	218	0.09
Pay	28-Day MXN-TIIE	6.210	28/03/2025	4,300	(28)	(0.01)
Pay	28-Day MXN-TIIE	6.230	07/04/2025	16,700	(107)	(0.04)
Receive Receive	28-Daý MXN-TIIE 28-Day MXN-TIIE	6.255 6.460	21/05/2026 18/06/2026	23,500 43,000	100 165	0.04 0.07
Receive	28-Day MXN-TIIE	6.625	11/09/2026	21,100	82	0.03
Receive	28-Day MXN-TIIE	6.635	11/09/2026	21,100	82	0.03
Receive	28-Day MXN-TIIE	6.740	17/09/2026	28,500	105	0.04
Pay Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	7.109 7.113	03/12/2026 24/09/2026	102,300 134,600	(331) 417	(0.14) 0.17
Receive	28-Day MXN-TIIE	7.113	17/12/2026	30,000	87	0.04
Pay	28-Day MXN-TIIE	7.273	12/11/2026	33,880	(99)	(0.04)
Receive	28-Day MXN-TIIE	7.353	05/11/2026	58,150	166	0.07
Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	7.370 7.383	14/10/2026 28/01/2027	24,200 29,500	(68) 83	(0.03) 0.03
Receive Pay	28-Day MXN-TIIE	7.363 7.460	04/02/2027	44,800	(119)	(0.05)
Receive	28-Day MXN-TIIE	7.530	14/01/2027	24,100	60	0.03
Receive	28-Day MXN-TIIE	7.590	29/10/2026	40,000	94	0.04
Receive	28-Day MXN-TIIE	7.673	31/12/2026	23,900	56	0.02
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	7.745 8.055	11/02/2027 13/06/2033	53,100 25,800	(114) (56)	(0.05) (0.02)
Receive	28-Day MXN-TIIE	8.207	19/06/2028	52,900	1	0.00
Pay	28-Day MXN-TIIE	8.250	02/12/2032	85,900	(109)	(0.05)
Pay	28-Day MXN-TIIE	8.280	29/07/2027	40,300	(57)	(0.02)
Pay Receive	28-Day MXN-TIIE 28-Day MXN-TIIE	8.281 8.340	28/03/2033 21/04/2033	68,000 35,500	(48) (3)	(0.02) 0.00
Pay	28-Day MXN-TIIE	8.374	14/03/2033	135,600	(57)	(0.02)
Pay	28-Day MXN-TIIE	8.400	21/05/2027	47,400	(49)	(0.02)
Pay	28-Day MXN-TIIE	8.402	20/05/2027	34,800	(36)	(0.01)
Pay	28-Day MXN-TIIE	8.438	20/03/2028	307,500	(201)	(0.08)
Pay Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.453 8.470	30/11/2027 16/12/2033	332,600 18,500	(239) 1	(0.10) 0.00
Pay	28-Day MXN-TIIE	8.480	30/11/2027	105,200	(70)	(0.03)
Pay	28-Day MXN-TIIE	8.498	11/03/2027	25,400	(22)	(0.01)
Receive	28-Day MXN-TIIE	8.500	25/07/2033	91,300	(15) (11)	(0.01)
Receive Pay	28-Day MXN-TIIE 28-Day MXN-TIIE	8.563 8.616	16/05/2033 05/11/2027	31,700 165,400	(11) (69)	0.00 (0.03)
ı uy	LO DAY WINN THE	0.010	03/11/2027	103,400	(03)	(0.03)

Pay/ Receive		etd	B. G A	Madanal	Unrealised	0/ - £
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	28-Day MXN-TIIE	8.620%	09/11/2027	MXN 82,900	\$ (3)	0.00
Receive	28-Day MXN-TIIE	8.645	27/07/2033	115,700	(134)	(0.06)
Receive	28-Day MXN-TIIE	8.728	22/05/2028	135,300	(10)	0.00
Receive	28-Day MXN-TIIE	8.740	30/08/2027	30,800	(2)	0.00
Receive	28-Day MXN-TIIE	8.755	03/02/2033	45,900	(51)	(0.02)
Receive	28-Day MXN-TIIE	8.765	02/08/2028	113,400	(79)	(0.03)
Receive	28-Day MXN-TIIE	8.785	06/05/2027	24,900	8	0.00
Receive	28-Day MXN-TIIE	8.800	02/02/2033	73,500	(94)	(0.04)
Pay	28-Day MXN-TIIE	8.810	01/07/2027	60,100	(11)	0.00
Receive	28-Day MXN-TIIE	8.844	07/02/2033	104,900	(154)	(0.06)
Receive	28-Day MXN-TIIE	8.921	25/08/2027	61,100	3	0.00
Receive	28-Day MXN-TIIE	8.940	07/02/2028	136,200	(57)	(0.02)
Receive	28-Day MXN-TIIE	8.990	10/08/2033	34,000	(69)	(0.03)
Receive	28-Day MXN-TIIE	9.020	03/06/2027	91,300	(22)	(0.01)
Receive	28-Day MXN-TIIE	9.060	14/09/2027	61,100	(30)	(0.01)
Receive	28-Day MXN-TIIE	9.070	24/06/2027	13,500	(3)	0.00
Receive	28-Day MXN-TIIE	9.114	24/06/2027	11,700	(4)	0.00
Pay	28-Day MXN-TIIE	9.135	27/10/2033	63,600	165	0.07
Receive	28-Day MXN-TIIE	9.215	09/02/2028	146,800	(146)	(0.06)
Pay	28-Day MXN-TIIE	9.238	02/11/2028	99,700	144	0.06
Pay	28-Day MXN-TIIE	9.290	23/09/2027	22,500	20	0.01
Receive	28-Day MXN-TIIE	9.295	21/10/2027	116,100	(111)	(0.05)
Pay	28-Day MXN-TIIE	9.300	24/09/2027	34,400	31	0.01
Receive	28-Day MXN-TIIE	9.345	16/02/2028	99,400	(129)	(0.05)
Receive	28-Day MXN-TIIE	9.382	12/10/2027	153,800	(166)	(0.07)
Receive	28-Day MXN-TIIE	9.390	07/10/2027	40,300	(42)	(0.02)
Receive	28-Day MXN-TIIE	9.536	22/09/2027	67,800	(90)	(0.04)
Pay	28-Day MXN-TIIE	9.765	16/09/2033	43,100	221	0.09
Pay	28-Day MXN-TIIE	9.890	22/09/2028	61,300	180	0.08
Pay	CPURNSA	2.500	29/03/2033	\$ 12,400	42	0.02
Receive	CPURNSA	2.525	07/06/2033	1,700	(19)	(0.01)
Receive	CPURNSA	2.595	12/07/2033	5,200	(67)	(0.03)
					\$ (5,407)	(2.25)
Total Cent	rally Cleared Financial Derivative Instruments				\$ (4,669)	(1.94)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FORWARD FOREIGN CURRENCY CONTRACTS

INTEREST RATE SWAPS Unrealised Pay/Receive Notional Premiums % of Fixed Maturity Appreciation/ Fair Floating Rate Index Counterparty Paid/ (Received) (Depreciation) Value Net Assets **Floating Rate** Rate Date Amount BOA 3-Month MYR-KLIBOR 3.750% 20/09/2028 94,900 77 \$ (243) \$ (166) (0.07)Receive GST Pay 3-Month MYR-KLIBOR 3.500 20/09/2028 201,010 (336)203 (133)(0.05)3-Month MYR-KLIBOR 3.750 20/09/2028 91,300 157 (317)(160)(0.07)Receive SCX 3-Month MYR-KLIBOR 3.500 20/09/2028 73,890 (142)93 (49) (0.02)Pay \$ (244) \$ (264) \$ (508) (0.21)

TOTAL RET	JRN SWAPS	ON INDICES									
Counterparty	Pay/Receive	Security	# of Shares or Units	Floating Rate		lotional Amount	Maturity Date	Premiums Paid/(Received)	Unrealised Appreciation/ (Depreciation)	Fair Value	% of Net Assets
MEI	Receive Receive Pay	BOVESPA Index KOSPI2 Index SET 50 Index	251 13,750,000 178,800		BRL KRW THB	, ,	14/02/2024 14/03/2024 28/03/2024	\$ 0 0 0	\$ 320 232 (46)	\$ 320 232 (46)	0.13 0.10 (0.02)
								\$ 0	\$ 506	\$ 506	0.21

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 11,915	\$ 7,892	\$ 0	\$ (240)	\$ (240)	(0.10)
	03/2024	CNH 1,253	174	0	(3)	(3)	0.00
BOA	01/2024	AUD 527	348	0	(11)	(11)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	HUF 170,656	\$ 469	\$ 0	\$ (23)	\$ (23)	(0.01)
	01/2024	¥ 775,988	5,258	0	(249)	(249)	(0.10)
	01/2024	NOK 7,183	676	0	(32)	(32)	(0.01)
	01/2024	PLN 24,665	5,660	0	(610)	(610)	(0.25)
	01/2024	SEK 46	4	0	0	0	0.00
	01/2024	TRY 529	18	0	0	0	0.00
	01/2024	\$ 22	HUF 7,929	1	0	1	0.00
	01/2024	127	PLN 533	9	0	9	0.00
	03/2024 03/2024 03/2024	CNH 83,967 IDR 151,302,556 KRW 2,843,500	\$ 11,620 9,811 2,200	0 0 0 0	(239) 0 (3)	(239) 0 (3)	(0.10) 0.00 0.00
BPS	03/2024 01/2024 01/2024 01/2024	PHP 2,359 AUD 222 CAD 305 € 1,295	42 146 224 1,413	0 0 0	0 (5) (7) (18)	0 (5) (7) (18)	0.00 0.00 0.00 (0.01)
	01/2024	£ 1,415	1,795	0	(9)	(9)	0.00
	01/2024	HUF 8,825	26	0	0	0	0.00
	01/2024	¥ 463,700	3,154	0	(137)	(137)	(0.06)
	01/2024	NZD 16,552	10,178	0	(302)	(302)	(0.13)
	01/2024 01/2024 01/2024	\$ 125 66 940 164	AUD 184 CAD 88 € 857 £ 128	0 1 9	0 0 0 (2) (1)	0 1 7 (1)	0.00 0.00 0.00 0.00
	01/2024 01/2024 01/2024 01/2024	482 33,791 25,124	¥ 70,667 MXN 619,708 NZD 40,300	20 2,639 392	0 0 0	20 2,639 392	0.01 1.10 0.16
	01/2024	75	PLN 318	5	0	5	0.00
	01/2024	ZAR 16,583	\$ 895	0	(11)	(11)	0.00
	03/2024	CNH 3,747	521	0	(9)	(9)	0.00
	03/2024	COP 85,863	21	0	(1)	(1)	0.00
	03/2024	HUF 313,748	900	1	0	1	0.00
	03/2024	TWD 104,774	3,319	0	(153)	(153)	(0.06)
	03/2024	\$ 1,162	AUD 1,700	1	0	1	0.00
	03/2024	9,400	CAD 12,480	75	0	75	0.03
	03/2024 03/2024 03/2024 03/2024	12,664 64 2,130 795	CNH 89,528 IDR 990,380 ILS 7,703 INR 66,475	0 0 14 1	(19) 0 0 0	(19) 0 14	(0.01) 0.00 0.01 0.00
BRC	03/2024 03/2024 03/2024	1,500 1,900 2,886	MXN 25,816 NOK 19,541 NZD 4,600	6 27 27 0	0 0 0	6 27 27	0.00 0.01 0.01
DNC	01/2024 01/2024 01/2024 01/2024	CAD 6,871 f 12 PLN 602 TRY 207	\$ 5,053 16 138 7	0 0 0	(159) 0 (15) 0	(159) 0 (15) 0	(0.07) 0.00 (0.01) 0.00
	01/2024	\$ 9,245	AUD 13,721	120	0	120	0.05
	01/2024	1,184	BRL 5,878	26	0	26	0.01
	01/2024	43	CAD 58	1	0	1	0.00
	01/2024	81	HUF 29,681	5	0	5	0.00
	01/2024	88	¥ 12,800	3	0	3	0.00
	01/2024	111	MXN 1,951	4	0	4	0.00
	01/2024	1,407	PLN 6,074	137	0	137	0.06
	01/2024	5	TRY 138	0	0	0	0.00
	01/2024	119	ZAR 2,281	6	0	6	0.00
	02/2024	7	TRY 210	0	0	0	0.00
	03/2024	CLP 2,686	\$ 3	0	0	0	0.00
	03/2024	£ 1,375	1,751	0	(2)	(2)	0.00
	03/2024 03/2024 03/2024 03/2024	HKD 2,567 THB 106 TWD 93,563 \$ 885	329 3 3,102	0 0 2 6	0 0 0 0	0 0 2 6	0.00 0.00 0.00 0.00
CBK	06/2024	KRW 1,633,898	\$ 1,252	0	(20)	(20)	(0.01)
	01/2024	COP 34,622,924	8,799	0	(139)	(139)	(0.06)
	01/2024	MXN 9,374	534	0	(17)	(17)	(0.01)
	01/2024	NZD 11,348	7,005	0	(180)	(180)	(0.07)
	01/2024	PLN 3,010	708	0	(57)	(57)	(0.02)
	01/2024	\$ 98	AUD 146	2	0	2	0.00
	01/2024	3,374	BRL 16,428	8	0	8	0.00
	01/2024	17,781	CHF 15,371	491	0	491	0.20
	01/2024	17,416	COP 69,387,508	461	0	461	0.19
	01/2024	158	€ 144	1	0	1	0.00
	01/2024	31,212	£ 24,568	108	0	108	0.04
	01/2024	32	HUF 11,219	0	0	0	0.00
	01/2024	90	MXN 1,555	1	0	1	0.00
	01/2024	107	PLN 433	3	0	3	0.00
	01/2024	30	SEK 310	0	0	0	0.00
	01/2024	154	ZAR 2,899	5	0	5	0.00
	01/2024	ZAR 9,717	\$ 528	0	(3)	(3)	0.00
	03/2024	IDR 48,474,960	3,120	0	(24)	(24)	(0.01)
	03/2024	ILS 13,558	3,724	0	(50)	(50)	(0.02)
	03/2024	\$ 14	BRL 71	0	0	0	0.00
	03/2024	2,596	IDR 40,022,615	0	(1)	(1)	0.00
	03/2024	10,500	INR 874,787	0	(24)	(24)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	03/2024 03/2024	\$ 9,800 6,700	KRW 12,649,854	\$ 2 98	\$ (2) 0	\$ 0 98	0.00 0.04
	03/2024	6,790 1,651	PEN 25,562 PLN 6,561	16	0	16	0.04
	04/2024 04/2024	BRL 16,594 ILS 100	\$ 3,374 28	0	(14) 0	(14) 0	(0.01) 0.00
	06/2024	KRW 6,296	5	0	0	0	0.00
DUB	01/2024 02/2024	\$ 1,085 3,801	PLN 4,291 BRL 18,644	6 31	0	6 31	0.00 0.01
	03/2024	CNH 15,003	\$ 2,082	0	(37)	(37)	(0.02)
	03/2024 03/2024	SGD 4,133 \$ 614	3,122 CZK 13,719	0	(22)	(22)	(0.01) 0.00
	03/2024	40	CZK 13,719 SGD 53	0	(2) 0	(2) 0	0.00
CIM	06/2024	KRW 1,766,386	\$ 1,357	0	(18)	(18)	(0.01)
GLM	01/2024 01/2024	BRL 2,899 CAD 31,250	590 23,006	0	(6) (695)	(6) (695)	0.00 (0.29)
	01/2024	CHF 7,485	8,541	0	(357)	(357)	(0.15)
	01/2024 01/2024	¥ 1,241,082 MXN 203,083	8,440 11,577	0	(369) (361)	(369) (361)	(0.15) (0.15)
	01/2024	NOK 889	83	0	(5)	(5)	0.00
	01/2024 01/2024	\$ 59 100	€ 54 HUF 37,550	8	0	0 8	0.00 0.00
	01/2024	71 TDV 564	ZAR 1,341	3	0	3	0.00
	02/2024 03/2024	TRY 564 CNH 1,839	\$ 18 255	0	0 (5)	0 (5)	0.00 0.00
	03/2024	IDR 33,872	2	0	0	0	0.00
	03/2024 03/2024	\$ 1,000 28	BRL 4,867 CZK 636	0	(5) 0	(5) 0	0.00 0.00
IDM	03/2024	850	IDR 13,088,340 \$ 3.854	0	(2)	(2)	0.00
JPM	01/2024 01/2024	BRL 19,415 HUF 42,863	\$ 3,854 121	0	(143) (3)	(143) (3)	(0.06) 0.00
	01/2024	MXN 3,460	196	0	(7)	(7)	0.00
	01/2024 01/2024	PLN 932 \$ 4,011	213 MXN 68,960	0 43	(24) 0	(24) 43	(0.01) 0.02
	01/2024	3,551	PLN 15,503	391	0	391	0.16
	01/2024 01/2024	3 56	TRY 82 ZAR 1,069	0 2	0	0 2	0.00 0.00
	02/2024	INR 994,748	\$ 11,907	0 16	(20)	(20)	(0.01)
	02/2024 03/2024	\$ 1,731 CNH 20,429	RON 7,870 \$ 2,833	0	0 (52)	16 (52)	0.01 (0.02)
	03/2024	ILS 11,041	3,024	0	(49)	(49)	(0.02)
	03/2024 03/2024	TWD 120,153 \$ 2,600	3,865 CHF 2,197	30	(117) 0	(117) 30	(0.05) 0.01
	03/2024	434	IDR 6,707,489	1	0	1	0.00
	03/2024 03/2024	6,185 2,200	ILS 22,278 ¥ 307,597	16 8	0	16 8	0.01 0.00
MBC	06/2024	KRW 1,577,864 AUD 5,068	\$ 1,217	0	(12) (98)	(12) (98)	(0.01) (0.04)
IVIDC	01/2024 01/2024	AUD 5,068 € 5,636	3,360 6,197	0	(31)	(31)	(0.04)
	01/2024	HUF 66,573	181 AUD 1 571	0	(10)	(10)	0.00
	01/2024 01/2024	\$ 1,064 661	AUD 1,571 € 606	8 9	0	8 9	0.00 0.00
	01/2024 01/2024	271 421	£ 214 ¥ 60,300	9 2 7	0	2 7	0.00 0.00
	01/2024	134	MXN 2,486	13	0	13	0.01
	01/2024 03/2024	43 HKD 1,124	PLN 184 \$ 144	3 0	0	3 0	0.00 0.00
	03/2024	TWD 37,987	1,204	0	(55)	(55)	(0.02)
	03/2024 03/2024	\$ 8,921 217	CNH 63,291 HKD 1,692	19 0	0	19 0	0.01 0.00
	03/2024	1,379	IDR 21,255,709	0	(1)	(1)	0.00
MYI	03/2024 01/2024	7,222 € 13	PHP 404,156 \$ 15	73 0	0	73 0	0.03 0.00
IVITI	01/2024	£ 172	216	0	(3)	(3)	0.00
	01/2024 01/2024	HUF 145,049 ¥ 1,623,433	388 11,019	0	(30) (503)	(30) (503)	(0.01) (0.21)
	01/2024	MYR 25,123	5,384	0	(99)	(99)	(0.04)
	01/2024 01/2024	\$ 40,002 20	CAD 53,543 € 18	609 0	0	609 0	0.25 0.00
	01/2024	590	£ 462	0	(1)	(1)	0.00
	01/2024 01/2024	88 53	HUF 31,368 MXN 914	2 1	0	2 1	0.00 0.00
	01/2024	4,651	NOK 48,165	93	0	93	0.04
	01/2024 01/2024	397 137	PLN 1,625 ZAR 2,549	16 2	0	16 2	0.01 0.00
	01/2024	ZAR 8,076	\$ 434	0	(7)	(7)	0.00
	03/2024 03/2024	CNH 1,429 CZK 3,693	198 165	0	(4) 0	(4) 0	0.00 0.00
	03/2024	HUF 319,594	900	0	(16)	(16)	(0.01)
	03/2024 03/2024	IDR 11,077,534 \$ 2,628	720 AUD 3,900	1 40	0	1 40	0.00 0.02
	03/2024	9,415	BRL 46,914	185	0	185	0.08
	03/2024 03/2024	4,700 388	CAD 6,197 IDR 5,965,505	5 0	0 (1)	5 (1)	0.00 0.00
	03/2024	500	נטנ,נטנ,נ זוטו	V	(1)	(1)	0.00

Schedule of Investments PIMCO TRENDS Managed Futures Strategy Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
Counterparty	03/2024	\$ 1,000	NOK 10,089	\$ 0	\$ (5)	\$ (5)	0.00
	06/2024	KRW 1,015,778	\$ 781	0	(10)	(10)	0.00
RBC	04/2024	MXN 371,328	20,991	0	(557)	(557)	(0.23)
RYL	01/2024	\$ 77	CAD 103	1	0	1	0.00
	01/2024	8,998	€ 8,222	87	Ö	87	0.04
	01/2024	33,134	¥ 4,778,400	780	0	780	0.32
SCX	01/2024	£5,666	\$ 7,167	0	(56)	(56)	(0.02)
	01/2024	SEK 70,168	6,756	0	(208)	(208)	(0.09)
	01/2024	TRY 72	2	0) O	, O	0.00
	03/2024	CNH 3,455	477	0	(11)	(11)	0.00
	03/2024	HKD 22,032	2,826	0	0	, O	0.00
	03/2024	THB 243,851	7,055	0	(137)	(137)	(0.06)
	03/2024	TWD 33,695	1,067	0	(49)	(49)	(0.02)
	03/2024	\$ 3,429	CNH 24,768	70	0	70	0.03
	03/2024	111	IDR 1,696,780	0	(1)	(1)	0.00
	06/2024	KRW 2,423,665	\$ 1,867	0	(20)	(20)	(0.01)
SOG	02/2024	RON 8,000	1,744	0	(31)	(31)	(0.01)
	03/2024	TWD 34,680	1,101	0	(48)	(48)	(0.02)
SSB	01/2024	CLP 2,566,931	2,904	0	(33)	(33)	(0.01)
	01/2024	£ 2,706	3,415	0	(35)	(35)	(0.01)
	03/2024	CLP 1,602,026	1,797	0	(30)	(30)	(0.01)
	03/2024	\$ 1,500	COP 5,997,000	24	0	24	0.01
	03/2024	1,013	NZD 1,600	0	0	0	0.00
TOR	01/2024	HUF 60,856	\$ 163	0	(12)	(12)	(0.01)
	01/2024	\$ 8	PLN 33	0	0	0	0.00
	03/2024	CNH 5,100	\$ 706	0	(14)	(14)	(0.01)
	03/2024	\$ 53	SGD 70	0	0	0	0.00
UAG	01/2024	AUD 4,097	\$ 2,718	0	(78)	(78)	(0.03)
	01/2024	CAD 13,971	10,300	0	(297)	(297)	(0.12)
	01/2024	£ 1,756	2,221	0	(17)	(17)	(0.01)
	01/2024	¥ 1,508,891	10,300 3,825	0	(410)	(410)	(0.17)
	01/2024	NOK 40,805		-	(193)	(193)	(0.08)
	01/2024	SEK 29,448 \$ 14.707	2,853	0	(69) 0	(69) 192	(0.03)
	01/2024 01/2024	\$ 14,707 ZAR 16,616	SEK 150,115 \$ 870	192 0			0.08
	03/2024	\$ 6,600	\$ 870 CAD 8,816	93	(37) 0	(37) 93	(0.02) 0.04
	03/2024	\$ 0,000	CAD 0,010				
				\$ 7,624	\$ (8,319)	\$ (695)	(0.29)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 135	\$ 148	\$ 0	\$ (2)	\$ (2)	0.00
	01/2024	\$ 539	€ 495	8	0	8	0.00
CBK	01/2024	€ 101	\$ 111	0	(1)	(1)	0.00
MBC	01/2024	10	11	0	0	0	0.00
	01/2024	\$ 6,980	€ 6,351	37	0	37	0.02
MYI	01/2024	6,669	6,068	35	0	35	0.01
UAG	01/2024	6,601	6,001	30	0	30	0.01
				\$ 110	\$ (3)	\$ 107	0.04

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BRC	01/2024	£ 1,314	\$ 1,663	\$ 0	\$ (13)	\$ (13)	(0.01)
	01/2024	\$ 127	£ 101	1	0	1	0.00
CBK	01/2024	45	36	0	0	0	0.00
GLM	01/2024	167	131	0	0	0	0.00
MBC	01/2024	£ 95	\$ 121	0	0	0	0.00
	01/2024	\$ 72	£ 56	0	0	0	0.00
MYI	01/2024	1,632	1,285	7	(1)	6	0.00
SCX	01/2024	19,665	15,545	153	(1)	152	0.07
SSB	01/2024	19,958	15,817	208	0	208	0.09
UAG	01/2024	19,929	15,747	146	0	146	0.06
				\$ 515	\$ (15)	\$ 500	0.21
Total OTC Financial Derivative Instru	ıments					\$ (90)	(0.04)
Total Investments						\$ 241,806	100.61
Other Current Assets & Liabilities						\$ (1,460)	(0.61)
Net Assets						\$ 240,346	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Affiliated to the Fund.
- (d) Restricted Securities (31 December 2022: 0.21%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Deutsche Bank AG	0.898%	28/05/2024	31/03/2023 - 31/05/2023	\$ 2,458	\$ 2,456	1.02

Cash of \$21,778 (31 December 2022: \$21,987) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$4,760 (31 December 2022: \$6,601) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

_Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 203,304	\$ 0	\$ 203,304
Investment Funds	1,691	21,949	0	23,640
Repurchase Agreements	0	18,466	0	18,466
Financial Derivative Instruments ⁽³⁾	1,550	(5,154)	0	(3,604)
Totals	\$ 3,241	\$ 238,565	\$ 0	\$ 241,806

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 335,879	\$ 0	\$ 335,879
Investment Funds	10,879	30,814	0	41,693
Repurchase Agreements	0	27,452	0	27,452
Financial Derivative Instruments ⁽³⁾	467	(2,020)	0	(1,553)
Deposits with Credit Institutions	0	600	0	600
Totals	\$ 11,346	\$ 392,725	\$ 0	\$ 404,071

Quetad Drices

- $^{(1)}$ See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		1	As at 31-Dec-2022				
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾			
AZD	\$ (243)	\$ 260	\$ 17	\$ N/A	\$ N/A	\$ N/A			
BOA	(1,323)	1,370	47	(475)	490	15			
BPS	2,550	(2,380)	170	(159)	380	221			
BRC	102	(80)	22	(2,750)	2,340	(410)			
CBK	684	(830)	(146)	1,779	(2,180)	(401)			
CKL	N/A	N/A	N/A	22	0	22			
CLY	N/A	N/A	N/A	157	0	157			
DUB	(42)	80	38	N/A	N/A	N/A			
GLM	(1,794)	1,680	(114)	(251)	330	79			
GST	(293)	270	(23)	(299)	261	(38)			
HUS	N/A	N/A	N/A	267	(260)	7			
IND	N/A	N/A	N/A	(8)	0	(8)			
JPM	80	(100)	(20)	153	(390)	(237)			
MBC	(24)	0	(24)	931	(880)	51			
MEI	506	(690)	(184)	(165)	450	285			
MYC	N/A	N/A	N/A	204	0	204			
MYI	316	(550)	(234)	(99)	120	21			
RBC	(557)	330	(227)	(69)	50	(19)			
RYL	868	(940)	(72)	(21)	0	(21)			
SCX	(309)	360	51	1,408	(1,310)	98			

		As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾		
SOG	\$ (79)	\$ 0	\$ (79)	\$ 1	\$ 0	\$ 1		
SSB	134	(270)	(136)	38	0	38		
TOR	(26)	60	34	(1,737)	1,620	(117)		
UAG	(640)	350	(290)	(761)	560	(201)		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	56.26	28.54
Transferable securities dealt in on another regulated market*	28.33	48.50
Investment funds	9.84	9.56
Repurchase agreements	7.68	6.30
Financial derivative instruments dealt in on a regulated market	0.48	0.13
Centrally cleared financial derivative instruments	(1.94)	(0.06)
OTC financial derivative instruments	(0.04)	(0.42)
Certificates of deposit	N/A	0.14

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Corporate Bonds & Notes	57.56	39.15
Municipal Bonds & Notes	N/A	0.23
U.S. Government Agencies	14.95	1.39
Non-Agency Mortgage-Backed Securities	0.50	0.45
Asset-Backed Securities	5.59	1.06
Sovereign Issues	1.89	0.53
Short-Term Instruments	4.10	34.23
Investment Funds	9.84	9.56
Repurchase Agreements	7.68	6.30
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.48	0.13
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Credit Indices — Sell Protection	0.31	0.09
Interest Rate Swaps	(2.25)	(0.15)
OTC Financial Derivative Instruments		
Interest Rate Swaps	(0.21)	0.04
Total Return Swaps on Indices	0.21	(0.04)
Forward Foreign Currency Contracts	(0.29)	(1.20)
Hedged Forward Foreign Currency Contracts	0.25	0.78
Certificates of Deposit	N/A	0.14
Other Current Assets & Liabilities	(0.61)	7.31
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES AUSTRALIA				LVMH Moet Hennessy Louis Vu 3.250% due 07/09/2029 Orange S.A.	itton SE € 1,600 \$	5 1,414	0.39	Kennedy Wilson Europe Real Estate Ltd. 3.250% due 12/11/2025 € 1,400 Total Jersey, Channel Islands	\$ 1,103 9,409	
CORPORATE BONDS & NOTES Australia & New Zealand Banking 5.850% due 04/12/2026	g Group Ltd £ 1,500 £		0.42	5.625% due 23/01/2034 8.125% due 20/11/2028 Suez SACA	f 600 600		0.18 0.20	LUXEMBOURG	9,409	2.01
CANADA CORPORATE BONDS & NOTES				6.625% due 05/10/2043 Worldline S.A. 4.125% due 12/09/2028	500		0.16	Aroundtown S.A. 3.625% due 10/04/2031 £ 400	281	0.08
Royal Bank of Canada 5.000% due 24/01/2028	1,700 _	1,720	0.47	Total France	€ 1,000 _ -	23,180	6.42	CPI Property Group S.A. 2.750% due 22/01/2028 100 Cromwell Ereit Lux Finco SARL	70	0.02
SOVEREIGN ISSUES				GERMANY CORPORATE BONDS & NOTES				2.125% due 19/11/2025 € 1,300	1,064	0.29
CPPIB Capital, Inc. 6.000% due 07/06/2025 Total Canada	1,700 _	1,728 3,448		Deutsche Bahn Finance GmbH 1.375% due 07/07/2025 1.875% due 13/02/2026	£ 300 500		0.08	Logicor Financing SARL 2.750% due 15/01/2030 £ 1,800 Nestle Finance International Ltd. 5.125% due 07/12/2038 800	1,485 852	0.41
CAYMAN ISLANDS CORPORATE BONDS & NOTES				Deutsche Bank AG 1.875% due 22/12/2028 6.125% due 12/12/2030	1,700 200	1,476		P3 Group SARL 1.625% due 26/01/2029 € 500		0.10
Southern Water Services Finance 2.375% due 28/05/2028 6.192% due 31/03/2029	200	175 1,150	0.05	DVI Deutsche Vermoegens- & Immobilienverwaltungs Gml 2.500% due 25/01/2027			0.02	Prologis International Funding S.A. 2.750% due 22/02/2032 £ 200 Total Luxembourg	174 4,308	0.05
Total Cayman Islands		1,325		NRW Bank				MEXICO		
CZECH REPUBLIC				5.375% due 22/07/2026	£ 2,800 _	2,880 5,397		SOVEREIGN ISSUES		
CORPORATE BONDS & NOTES				SOVEREIGN ISSUES	-	-,,		Mexico Government International Bond 5.625% due 19/03/2114 500	391	0.11
EP Infrastructure A/S 1.816% due 02/03/2031	€ 3,100 _	2,085	0.58	State of Saxony-Anhalt 2.125% due 16/12/2024	600	583	0.16	NETHERLANDS CORPORATE BONDS & NOTES		
DENMARK				Total Germany	_	5,980	1.66	Brenntag Finance BV		
CORPORATE BONDS & NOTES Danske Bank A/S				IRELAND				0.500% due 06/10/2029 € 500 Cooperatieve Rabobank UA	371	0.10
4.625% due 13/04/2027 Orsted A/S	£ 600		0.16	ASSET-BACKED SECURITIES Toro European CLO DAC		2.005	0.05	1.875% due 12/07/2028 f 800 4.625% due 23/05/2029 2,000 5.250% due 14/09/2027 950	1,942	0.20 0.54 0.27
2.500% due 16/05/2033 4.875% due 12/01/2032 5.125% due 13/09/2034		1,220 1,393 1,396	0.38	4.908% due 12/01/2032 CORPORATE BONDS & NOTES	€ 3,600 _	3,095	0.86	E.ON International Finance BV 4.750% due 31/01/2034 1,000		0.27
Total Denmark	_	4,605		GE Capital UK Funding Unlimite 5.875% due 18/01/2033		753	0.21	Enel Finance International NV 2.875% due 11/04/2029 2,100	1,928	
FINLAND CORPORATE BONDS & NOTES				Zurich Finance Ireland Designa 5.125% due 23/11/2052		Co.	0.13	5.750% due 14/09/2040 1,400 ING Groep NV	1,466	
Metso Oyj 4.375% due 22/11/2030	€ 300	269	0.07	Total Ireland	-	1,236 4,331	0.34	1.125% due 07/12/2028 1,500 6.250% due 20/05/2033 700 Koninklijke KPN NV	1,318 706	0.36 0.20
SOVEREIGN ISSUES				ITALY	-	,,== :		0.875% due 14/12/2032 € 300	213	0.06
Kuntarahoitus Oyj 5.125% due 22/07/2027	£ 1,600	1,658	0.46	CORPORATE BONDS & NOTES				Mercedes-Benz International Finance BV 5.625% due 17/08/2026 £ 1,100	1,133	0.31
Total Finland	_	1,927	0.53	Banca Monte dei Paschi di Sien 6.750% due 05/09/2027 Intesa Sanpaolo SpA	e 1,200	1,089	0.30	Sagax Euro MTN NL BV 1.000% due 17/05/2029 € 1,300 Sandoz Finance BV	923	0.26
FRANCE CORPORATE BONDS & NOTES				6.625% due 31/05/2033 Nexi SpA	£ 1,200	1,270	0.35	4.220% due 17/04/2030 400 Toyota Motor Finance Netherlands BV	360	0.10
AXA S.A. 5.453% due 04/03/2026 (c)	850	841	0.23	2.125% due 30/04/2029	€ 1,700	1,304	0.36	4.625% due 08/06/2026 £ 700 Volkswagen Financial Services NV	702	0.19
Banque Federative du Credit Mut 4.875% due 25/09/2025		1,200		Telecom Italia SpA 7.875% due 31/07/2028	1,100	1,061		0.875% due 20/02/2025 400 1.625% due 10/02/2024 100		0.11
BNP Paribas S.A. 1.250% due 13/07/2031	500		0.33	Total Italy JERSEY, CHANNEL ISLANDS	-	4,724	1.31	2.125% due 18/01/2028 1,300 5.875% due 23/05/2029 2,100	1,160 2,176	0.32
2.875% due 24/02/2029 5.750% due 13/06/2032	3,000 1,100	2,740 1,162	0.76	CORPORATE BONDS & NOTES				Wintershall Dea Finance BV 1.823% due 25/09/2031 € 1,400	1,044	0.29
6.000% due 18/08/2029 BPCE S.A.	500		0.15	AA Bond Co. Ltd. 7.375% due 31/07/2050	£ 800	801	0.22	COVEREIGN ISSUES	18,596	5.15
6.125% due 24/05/2029 Credit Agricole S.A.	1,300	1,348	0.37	CPUK Finance Ltd. 5.876% due 28/08/2027	430	441	0.12	SOVEREIGN ISSUES Nederlandse Waterschapsbank NV		
4.875% due 23/10/2029 5.750% due 29/11/2027 6.375% due 14/06/2031	700 1,400 700	1,434	0.20 0.40 0.21	Gatwick Funding Ltd. 2.500% due 15/04/2032 4.625% due 27/03/2036	600 1,400	528 1,345	0.15 0.37	5.375% due 07/06/2032 É 1,000 Total Netherlands	1,105 19,701	
Electricite de France S.A. 5.500% due 25/01/2035 5.500% due 27/03/2037		1,214 3,880		Heathrow Funding Ltd. 2.625% due 16/03/2028 2.750% due 13/10/2031	700 1,000	623	0.17 0.25	NORWAY CORPORATE BONDS & NOTES		
5.500% due 17/10/2041 6.125% due 02/06/2034	1,000 400	986	0.27 0.12	5.875% due 13/05/2043 6.450% due 10/12/2033	800 1,200		0.24	DNB Bank ASA 2.625% due 10/06/2026 700	676	0.19
Kering S.A. 5.000% due 23/11/2032 5.125% due 23/11/2026	600 700		0.17 0.20	HSBC Bank Capital Funding Ste 5.844% due 05/11/2031 (c)	erling LP 1,400	1,463	0.41	Equinor ASA 6.875% due 11/03/2031 1,000 Total Norway	1,169 1,845	

Section Company Comp	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAI DESCRIPTION (0005		NET
A		,,,,,,			3.250% due 12/02/2027	£ 200 \$	189	0.05			
September March Composition Family Composition	CORPORATE BONDS & NOTES								6.125% due 30/09/2041 £ 800	\$ 891	0.25
SPAIN		£ 200 ¢	200	0.06	8.407% due 14/11/2032					1,290	0.36
Page		£ 200 \$	200	0.06		1 200	929	0.26	Mitchells & Butlers Finance PLC	,	
2.12% a.s. 2.00 191 0.05 0.						1,200	323	0.20			
						250	150	0.04		, ,,,	0.22
Supplementation Supplement		200	191	0.05		€ 1.146	944	0.26	· ·	901	0.25
Suppose Supp		700			5.000% due 04/11/2036					654	0.18
1.500% abs 2.501/2025 5.00 4.66 0.13 BC capital Markets PLC 3.759% due 2.5002028 6.110 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25 4.100 9.75 6.25		/00	646	0.18		800	639	0.18		,	
1.75% do: 0.75% do: 0.75		500	466	0.13		000	033	0.10			
Lord Delcom Bondos S. A. 2399 (1987) 2				0.20		600	657	0.18			0.40
Acoust Agriculty Acoust Acoust Agriculty Ac		€ 1,100	927	0.26		2.100	1.816	0.50			
College Coll		400 _	339	0.09	British Telecommunications PLC	,					
SuperAnyTronAct 2,25% doe 19010025 500 690 019 10,25% doe 19010025 500 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,98 02,000 10,99 02,000 10,900	Total Spain	_	2,569	0.71		1,000	1,097	0.30			
Corporation Section	SUPRANATIONAL					900	671	0.19	, , , , , , , , , , , , , , , , , , , ,	,	0.47
Asian Development Bank (17%) die 15080/2025 £2,550 £6,110 0.75 Cauncil Of Europe Development Bank 1,250 1,162 0.31 European Investment Bank 1,250 1,162 0.32 European Investment Bank 1,250 1,162 0.32 European Investment Bank 1,250 1,162 0.32 European Investment Bank 1,250 1,250 0.31 A 5,07% die 270,02025 1,250 1,250 0.32 A 5,07% die 270,02025 1,250 1,250 0.32 A 5,07% die 270,02025 1,250 0.32 A 5,07% die 270,02025 1,250 1,250 0.32 A 5,07% die 270,02025 1,250 0.32 A 5,07% die 270,02026 0.32 A 5,07% die 27	CORPORATE BONDS & NOTES								1.125% due 07/07/2028 1,400	1,217	
Council Of Expone perceipment Bank 1,250% due 1509/2026 1,250		6 2 550	2.610	0.72		300	JZZ	0.14		,	
1_259% due 15/09/2026			2,610	0.72	1.875% due 22/01/2035						
European Investment Bank 0,70% die 1911/2024 1,700 1,641 0,46 0,47 0,75% die 1911/2027 1,350 0,37 0,46 0,717/2027 1,350 1,350 0,37 0,46 0,717/2027 1,350 1,350 0,37 0,44 0,25 0,274 0,74 0,13 0,275 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,775 0,46 0,475 0,47			1,162	0.32		300	218	0.06			
3.75% due 07/12/2077 1,350 1,350 0.37 4.50% due 07/08/2029 1,000 1,044 0.37 4.50% due 07/08/2029 1,000 1,044 0.37 4.50% due 07/08/2029 1,000 1,045 0.37 4.50% due 07/08/2029 1		1 700	1 6 / 1	0.46		1,100	1,111	0.31		1,233	0.51
A.50/09 All OP/000/20/29 1,000 1,044	3.750% due 07/12/2027	1,350	1,350	0.37		1 500	1 196	U 33			
5.759% due (0706/2032 2, 400 2,741 0.76						1,500	1,150	0.55	3.125% due 28/03/2027 500	475	0.13
International Development Association 1,000 963 0,27 1,500 1,338 0,37 1,738 0,38 0,759% due 2,7597/0277 1,500 1,348 0,37 1,348 0,348 1,348						1,700	1,379	0.38			
March Marc			0.50			400	334	0.09	NatWest Markets PLC	020	0117
0.759% due 23/03/2031		1,100	963	0.27	4.893% due 24/11/2032				· ·	1,372	0.38
Total Supranational 12,859 3.56 Grainger PLC 3,000% due 10,007/1030 1,215 1,043 0,29 5,250% due 2,000 5,000		1,500 _	1,348	0.37		2 100	1 608	0 44		1,190	0.33
SWEDEN 3375% due 2404/2028	Total Supranational	_	12,859	3.56		2,100	1,000	0.11		. 246	
Corene King Finance PLC S.5393 & due 27/03/2003 1,100 1,199 0.33 4,044% due 15/03/2035 195 179 0.05 5,050% due 0.5005/2037 1,100 1,199 0.33 4,044% due 15/03/2035 195 179 0.05 5,125% due 0.400/52035 200 205 0.06 0.0750% due 23/03/2031 € 500 364 0.10 1,563 0.43 0.43 1,563 0.43	SWEDEN										
Tele2 AB O.750% due 23/03/2031 € 500 Tele2 AB O.750% due 23/03/2031 € 500 Tele2 AB O.750% due 23/03/2031 € 500 Tele3 AB O.750% due 23/03/2031	CORPORATE BONDS & NOTES					400	370	0.10	3		
Tele2 AB 0.759% due 23/03/2031 € 500 364 0.10 1,563 0.43 SWITZERLAND CORPORATE BONDS & NOTES Credit Suisse AG 7.759% due 1902/0206 € 1,400 2.125% due 291/12/026 2.125% due 15/11/2029 3.375% due 2902/0203 3.375% due 2012/0207 3.375% due 2902/0203 3.375% due		1 100	1 100	0.22							
Total Sweden		1,100	1,199	0.33	5.106% due 15/03/2034	514	499	0.14	Northumbrian Water Finance PLC		
SWITZERIAND	0.750% due 23/03/2031	€ 500 _				1,315	1,291	0.36	.,		
HSBC Holdings PLC 3.000% due 29/05/2030 1,700 1,530 0.42 0.4	Total Sweden	_	1,563	0.43		1,450	1,369	0.38		303	0.23
Credit Suisse AG 3,000% due 29/05/2030 1,700 1,530 0.42 9acfic Quay Finance PLC 5,000% due 29/05/2031 1,700 1,830 0.37 7,50% due 10/03/2026 £ 1,400 1,475 0.41 0.6800% due 29/05/2031 1,100 1,88 0.33 0.35 0.2556% due 25/07/2034 150 156 0.04 0.04 0.04 0.04 0.02 0.04 0.	SWITZERLAND					1,100	941	0.26			
7.750% due 10/03/2026	CORPORATE BONDS & NOTES					1,700	1,530	0.42		213	0.00
InterContinental Hotels Group PLC 2.125% due 15/11/2029 1,500 1,332 0.37 0.21 0.33 0.375% due 08/10/2028 800 747 0.21 0.22 0.200% due 07/05/2036 100 72 0.02 0.02 0.02 0.03 0.05		C 1 400	1 475	0.41						156	0.04
2.125% due 15/11/2029		I 1,400	1,4/5	0.41		,	1,100	0.55		72	0.02
Total Switzerland	2.125% due 15/11/2029				2.125% due 24/08/2026	1,000					
UNITED KINGDOM CORPORATE BONDS & NOTES 3 Group PLC 3.750% due 05/06/2040		\$ 1,500 _					747	0.21		667	0.18
CORPORATE BONDS & NOTES 3i Group PLC 3.750% due 05/06/2040		_	1,020		7.375% due 14/09/2030		530	0.15	3.625% due 22/11/2028 900		
3i Group PLC 3.750% due 05/06/2040						1 344	978	0.27		596	0.16
3.750% due 05/06/2040										604	0.17
2.000% due 21/07/2051		£ 850	685	0.19		400	221	0.00			0.00
Anglian Water Services Financing PLC 5.875% due 20/06/2031 1,400 1,482 0.41 Annington Funding PLC 2.308% due 06/10/2032 2,000 1,561 0.43 3.935% due 12/07/2047 900 703 0.19 Assura Financing PLC 1.625% due 30/06/2033 500 375 0.10 Aviva PLC 5.125% due 04/06/2050 200 191 0.05 6.875% due 27/11/2053 400 420 0.12 6.875% due 20/05/2058 1,600 1,662 0.46 Barclays PLC Barclays PLC 1.700% due 02/11/2026 400 0.271/10/206 400 0.274/0026 400 0.274 0.100 2.399% due 08/02/2031 1,251 1,143 0.32 4.875% due 15/09/2034 500 514 0.14 4.875% due 15/09/2031 580 608 0.17 4.875% due 15/09/2037 580 514 0.14 4.875% due 15/09/2031 580 608 0.17 4.875% due 15/09		400	าาา	0.00			321	0.03		68	0.02
5.875% due 20/06/2031			232	0.06						608	0.17
Annington Funding PLC 2.308% due 06/10/2032 3.935% due 12/07/2047 900 703 0.19 Assura Financing PLC 1.625% due 30/06/2033 500 375 0.10 Aviva PLC 5.125% due 04/06/2050 6.875% due 27/11/2053 6.875% due 27/11/2053 6.875% due 20/05/2058 Barclays PLC Barclays PLC 1.700% due 02/11/2026 1,501 0.43 1,502 0.43 1,503 0.33 1,503 0.34 1,003 0.35 1,003 0.35 1,003 0.36 1,003 0.37 1,004 0.375% due 05/12/2044 1,003 0.38 1,000 0.38 1	5.875% due 20/06/2031		1,482	0.41		300	314	0.14		710	0.20
3.935% due 12/07/2047 900 703 0.19 Assura Financing PLC 1.625% due 30/06/2033 500 375 0.10 Aviva PLC 5.125% due 04/06/2050 200 191 0.05 6.875% due 27/11/2053 400 420 0.12 6.875% due 27/05/2058 1,600 1,662 0.46 Barclays PLC Barclays PLC 1.700% due 0.2/11/2026 100 374 0.10 M&G PLC Liberty Living Finance PLC 3.375% due 14/12/2038 1,100 1,235 0.34 Riverside Finance PLC 3.875% due 05/12/2044 900 731 0.20 Rolls-Royce PLC 1.625% due 09/05/2028 € 250 200 0.06 S.505% due 27/11/2053 400 420 0.12 C.2000% due 20/10/2038 1,250 855 0.24 S.2000% due 20/10/2038 1,250 855 0.24 S.2000% due 20/07/2029 400 353 0.10 S.625% due 14/12/2038 1,100 1,235 0.34 Riverside Finance PLC 3.875% due 05/12/2044 900 731 0.20 Rolls-Royce PLC 1.625% due 09/05/2028 € 250 200 0.06 S.750% due 15/10/2027		2 000	1 561	0.43	5.375% due 27/10/2045	1,200	1,193	0.33		710	0.20
Assura Financing PLC 1.625% due 30/06/2033 500 375 0.10 Aviva PLC 5.125% due 04/06/2050 200 191 0.05 6.875% due 27/11/2053 400 420 0.12 6.875% due 20/05/2058 1,600 1,662 0.46 Barclays PLC Barclays PLC 1.625% due 03/06/2033 500 375 0.10 Assura Financing PLC						100	92	0.03	· ·	1,235	0.34
Aviva PLC 5.125% due 04/06/2050 6.875% due 27/11/2053 6.875% due 20/05/2058 1,600 1,662 2,000 due 12/04/2028 8.500% due 27/09/2027 (c)(e) 300 306 0.08 1,602 1,602 1,602 1,603 1,604 1,605 1,60		500	375	0.10	Lloyds Banking Group PLC					731	0.20
5.125% due 04/06/2050 200 191 0.05 6.875% due 27/11/2053 400 420 0.12 6.875% due 20/05/2058 1,600 1,662 0.46 Barclays PLC 1.625% due 09/05/2028 € 250 200 0.06 5.750% due 15/10/2027 £ 900 906 0.25		300	3/3	0.10					Rolls-Royce PLC		
6.875% due 20/10/2058	5.125% due 04/06/2050						500	0.00			
Barclays PLC 1.625% due 25/02/2031 800 657 0.18 1.625% due 08/02/2034 1.500 1.267 0.35					2.000% due 20/10/2038	1,250			Sage Group PLC		
	Barclays PLC					400	333	0.10	1.625% due 25/02/2031 800		
	1.700% due 03/11/2026	400	3/4	0.10		400	382	0.11	2.07.5 /0 duc 00/02/2057 1,500	1,207	0.33

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
Santander UK Group Holdings I		¢ 1.520	0.42	NON-AGENCY MORTGAGE-BA	ACKED SE	CURITIES		Athene Global Funding	C 400	ф <u>Э</u> ГГ	0.10
2.421% due 17/01/2029 3.625% due 14/01/2026 7.482% due 29/08/2029	£ 1,700 1 600 1,800	\$ 1,520 581 1,959	0.42 0.16 0.54	Alba PLC 5.509% due 15/12/2038 Albion PLC	£ 766 S	746	0.21	1.750% due 24/11/2027 Bank of America Corp. 3.584% due 27/04/2031	£ 400 2,800		0.10
Scotland Gas Networks PLC 4.875% due 21/12/2034	300	293	0.08	0.000% due 17/07/2066 Atlas Funding PLC	300	300	0.08	Becton Dickinson & Co. 3.020% due 24/05/2025	1,000	•	0.27
Scottish Hydro Electric Transmi 2.250% due 27/09/2035	ssion PLC 1,175	919	0.25	6.120% due 25/07/2058 6.348% due 20/01/2061	898 581	898 584	0.25 0.16	Berkshire Hathaway Finance Corp 2.375% due 19/06/2039	•		0.33
Segro PLC 5.750% due 20/06/2035	300	321	0.09	Barley Hill PLC 6.118% due 27/08/2058	534	532	0.15	Cantor Fitzgerald LP 7.200% due 12/12/2028	\$ 600	•	0.13
Severn Trent Utilities Finance P 2.000% due 02/06/2040		400	0.11	Brants Bridge PLC 6.470% due 12/12/2064	185	186	0.05	Citigroup, Inc. 1.750% due 23/10/2026	,		0.15
4.625% due 30/11/2034 4.875% due 24/01/2042	400 800	392 779	0.11	Canada Square Funding PLC 6.170% due 17/06/2058	58	58	0.02	2.750% due 23/10/2026 2.750% due 24/01/2024 5.150% due 21/05/2026	£ 1,000 650 1,060	649	0.20
5.250% due 04/04/2036 6.250% due 07/06/2029	300 1,300	311 1,395	0.09 0.39	Eurohome UK Mortgages PLC 5.490% due 15/06/2044	63	63	0.02	Comcast Corp. 1.500% due 20/02/2029	400	,	0.10
Sky Ltd. 4.000% due 26/11/2029	500	495	0.14	EuroMASTR PLC				1.875% due 20/02/2036 Credit Suisse AG AT1 Claim	1,200	907	0.25
Society of Lloyd's 4.875% due 07/02/2047	500	485	0.13	5.531% due 15/06/2040 Great Hall Mortgages PLC	502	474	0.13	Digital Stout Holding LLC			
South Eastern Power Networks 1.750% due 30/09/2034	3,800	2,886	0.80	5.469% due 18/03/2039 5.489% due 18/06/2038	174 2	173 2	0.05	3.750% due 17/10/2030 Edison International	£ 1,675	,	0.43
Southern Electric Power Distrib 5.500% due 07/06/2032	,		0.24	Harbour Energy PLC 6.120% due 28/01/2054	300	298	0.08	7.875% due 15/06/2054 Fiserv, Inc.	\$ 900		0.20
Southern Gas Networks PLC 3.100% due 15/09/2036	1,600	1,286	0.36	Hops Hill PLC 6.148% due 27/05/2054	604	604	0.17	3.000% due 01/07/2031 Ford Motor Credit Co. LLC	£ 791		0.20
Southern Housing 2.375% due 08/10/2036	400	300	0.08	London Wall Mortgage Capital 5.970% due 15/05/2051	307	305	0.08	6.860% due 05/06/2026 General Motors Financial Co., Inc			0.14
Sovereign Housing Capital PLC				Ludgate Funding PLC 6.014% due 01/01/2061	1,435	1,387	0.38	5.150% due 15/08/2026 Goldman Sachs Group, Inc.	500	503	0.14
2.375% due 04/11/2048 SW Finance PLC	1,000	638	0.18	Mansard Mortgages PLC 5.989% due 15/12/2049	67	66	0.02	1.875% due 16/12/2030 3.625% due 29/10/2029	1,600 1,175		0.37
7.375% due 12/12/2041 Telereal Securitisation PLC	1,100	1,181	0.33	Mortimer BTL PLC 5.920% due 23/06/2053	1,388	1,380	0.38	JPMorgan Chase & Co. 1.895% due 28/04/2033	1,500	1,231	0.34
4.974% due 10/12/2033 Tesco Corporate Treasury Servi		123	0.03	6.269% due 23/03/2054 Permanent Master Issuer PLC	812	813	0.22	MassMutual Global Funding 1.375% due 15/12/2026	1,500	1,377	0.38
1.875% due 02/11/2028 2.750% due 27/04/2030	1,000	883 531	0.24	5.720% due 15/07/2073 Pierpont BTL PLC	600	601	0.17	5.000% due 12/12/2027 McDonald's Corp.	1,500	1,533	0.42
5.500% due 27/02/2035 Tesco Property Finance PLC	300	304	0.08	6.320% due 21/09/2054 Polaris PLC	952	954	0.26	2.950% due 15/03/2034 (f) 3.750% due 31/05/2038	1,400 500		0.34 0.12
5.661% due 13/10/2041 5.744% due 13/04/2040 5.801% due 13/10/2040	273 960 274	275 971 281	0.08 0.27 0.08	5.985% due 23/12/2058 6.496% due 23/05/2059	654 1,083	653 1,087	0.18 0.30	Metropolitan Life Global Funding 0.625% due 08/12/2027	400		0.10
6.052% due 13/10/2039 Thames Water Utilities Finance	111	116	0.03	Residential Mortgage Securitie 6.470% due 20/06/2070	e s PLC 963	965	0.27	1.625% due 21/09/2029 3.500% due 30/09/2026	400 740	724	0.10
2.375% due 22/04/2040 3.500% due 25/02/2028	800 1,300	493 1,173	0.14	Stratton Mortgage Funding PL 6.069% due 25/09/2051	C 61	61	0.02	5.000% due 10/01/2030 Morgan Stanley	900		0.26
4.625% due 04/06/2046 7.738% due 09/04/2058	1,000 400	796 456	0.22 0.13	6.120% due 12/03/2052 6.121% due 20/07/2060	57 1,104		0.02 0.31	5.789% due 18/11/2033 Nestle Holdings, Inc.	600	640	0.18
8.250% due 25/04/2040 Together Housing Finance PLC	500	562	0.16	Towd Point Mortgage Funding 6.365% due 20/10/2051	PLC 1,055	1,056	0.29	2.500% due 04/04/2032 5.125% due 21/09/2032	750 700		0.18
4.500% due 17/12/2042	100	92	0.03	6.571% due 20/07/2045 Twin Bridges PLC	208	209	0.06	New York Life Global Funding 1.250% due 17/12/2026	500	459	0.13
TP ICAP Finance PLC 2.625% due 18/11/2028	1,650	1,382	0.38	6.070% due 12/03/2055	1,208	1,204 16,820	0.33 4.66	4.350% due 16/09/2025 4.950% due 07/12/2029	1,600 900		0.44
Travis Perkins PLC 3.750% due 17/02/2026	600	566	0.16	SOVEREIGN ISSUES	-	,		Pacific Life Global Funding 5.000% due 12/01/2028	1,100	1,122	0.31
Unique Pub Finance Co. PLC 5.659% due 30/06/2027	792	792 46	0.22	United Kingdom Gilt 0.125% due 30/01/2026	11,000	10,231	2.83	5.375% due 30/11/2028 PacifiCorp	300	311	0.09
7.395% due 28/03/2024 UNITE Group PLC	46		0.01	0.875% due 31/01/2046 1.250% due 31/07/2051	800 3,400	428	0.12	5.500% due 15/05/2054 Pfizer, Inc.	\$ 900	694	0.19
3.500% due 15/10/2028 Weir Group PLC	900	856	0.24	1.500% due 31/07/2053 1.625% due 22/10/2028 (f)	10,100 12,400	5,633 11,483	1.56 3.18	2.735% due 15/06/2043 Procter & Gamble Co.	£ 1,000	758	0.21
6.875% due 14/06/2028 Wellcome Trust Ltd.	900	950	0.26	3.500% due 22/10/2025 (f) 3.750% due 29/01/2038	10,500 700	10,417 686	2.89 0.19	6.250% due 31/01/2030 Protective Life Global Funding	400	445	0.12
1.500% due 14/07/2071 Workspace Group PLC	650	293	0.08	3.750% due 22/07/2052 3.750% due 22/10/2053	2,300 9,700	2,161 9,063	0.60 2.51	5.248% due 13/01/2028 Realty Income Corp.	1,100	1,136	0.31
2.250% due 11/03/2028 Yorkshire Building Society	1,000	859	0.24	Total United Kingdom	-	51,914 189,515		1.750% due 13/07/2033 5.750% due 05/12/2031	825 100		0.17
1.500% due 15/09/2029 Yorkshire Water Finance PLC	800	667	0.18	UNITED STATES	-	,		6.000% due 05/12/2039 Time Warner Cable LLC	300		0.09
1.750% due 27/10/2032 2.750% due 18/04/2041	949 700	715 485	0.20	CORPORATE BONDS & NOTES	S			5.750% due 02/06/2031 Toyota Motor Credit Corp.	900	901	0.25
5.250% due 28/04/2030 5.500% due 28/04/2035	900 500	900 495	0.25	Amgen, Inc. 4.000% due 13/09/2029	740	730	0.20	5.625% due 23/10/2028 Verizon Communications, Inc.	300	317	0.09
		120,781	33.45	AT&T, Inc. 4.250% due 01/06/2043 4.375% due 14/09/2029	1,800 1,000	1,560 988	0.43 0.27	1.875% due 19/09/2030 2.500% due 08/04/2031	500 1,400		0.12
				7.000% due 30/04/2040	900	1,054		3.375% due 27/10/2036	1,200		0.28

Schedule of Investments UK Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Walgreens Boots Alliance, Inc. 3.600% due 20/11/2025 Wells Fargo & Co. 2.125% due 24/09/2031 2.500% due 02/05/2029 3.500% due 12/09/2029 Welltower OP LLC 4.800% due 20/11/2028	£ 400 \$ 1,800 2,050 700	382 1,479 1,839 660 503 47,821	0.41 0.51 0.18	U.S. GOVERNMENT AGENCIES Fannie Mae 4.560% due 01/08/2036 6.129% due 01/07/2044 Uniform Mortgage-Backed Secur 4.000% due 01/02/2054 4.500% due 01/02/2054 5.000% due 01/02/2054 5.500% due 01/02/2054	\$ 3 5 3 rity, TBA 1,400 2,680 1,180 3,280	1,040 2,039 916 2,585	0.00 0.00 0.29 0.56 0.25 0.72	SHORT-TERM INSTRUME HUNGARY TREASURY BILLS 10.900% due 04/01/2024 (a)(b) HUF 1 Total Short-Term Instruments Total Transferable Securities	s ,021,000 <u>\$</u> -	\$ 2,313 2,313 E 365,325	0.64 0.64 101.19
NON-AGENCY MORTGAGE-B. Deutsche ALT-A Securities, Inc. 5.970% due 25/04/2035 Sequoia Mortgage Trust 3.675% due 20/07/2037 Structured Adjustable Rate Mc 6.478% due 25/02/2034 WaMu Mortgage Pass-Through 6.212% due 25/11/2042	ACKED SECU . Mortgage Lo \$ 85 5 ortgage Loan 1	PRITIES Dan Trus 59 3 Trust 1	0.02 0.00 0.00 0.00	6.000% due 01/02/2054 6.500% due 01/02/2054 U.S. TREASURY OBLIGATIONS U.S. Treasury Notes 3.250% due 31/08/2024 Total United States	4,080 5,480 - - 1,800	3,250 4,405 14,240 1,395 63,526	0.90 1.22 3.94 0.39	INVESTMENT FUNDS EXCHANGE-TRADED FUND PIMCO ETFs plc - PIMCO Sterling Short Maturity UCITS ETF (d) Total Investment Funds	177,500 _	18,137 E 18,137	5.02 5.02

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 325	U.S. Treasury Notes 4.875% due 30/11/2025	£ (260)	£ 255	£ 255	0.07
SCX	5.160	29/12/2023	02/01/2024	£ 5,200	United Kingdom Inflation-Linked Gilt				
					3.750% due 22/10/2053	(5,300)	5,200	5,203	1.44
Total Repurcha	se Agreeme	ents				£ (5,560)	£ 5,455	£ 5,458	1.51

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES Unrealised Expiration # of Appreciation/ % of Month Description Type Contracts (Depreciation) **Net Assets** Euro-Bobl March Futures 03/2024 (27) 27 (0.01)Short 166 £ Euro-Bund 10-Year Bond March Futures 03/2024 19 0.01 Long Euro-Buxl 30-Year Bond March Futures 03/2024 19 (148)(0.04)Short Euro-Schatz March Futures Short 03/2024 88 (45)(0.01)Japan Government 10-Year Bond March Futures 03/2024 Short 12 (79)(0.02)U.S. Treasury 2-Year Note March Futures 03/2024 91 (0.04)Short (138)U.S. Treasury 5-Year Note March Futures 03/2024 103 (0.02)Short (65) U.S. Treasury 10-Year Note March Futures Long 03/2024 148 459 0.13 U.S. Treasury 10-Year Ultra March Futures 03/2024 (0.05)Short 40 (161)U.S. Treasury 30-Year Bond March Futures U.S. Treasury Ultra Long-Term Bond March Futures Long 03/2024 3 0.01 18 (173) 03/2024 19 (0.05)Short United Kingdom Long Gilt March Futures Long 03/2024 56 41 0.01 £ (291) (0.08)Total Financial Derivative Instruments Dealt in on a Regulated Market £ (291) (0.08)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Cellnex Telecom S.A.	5.000%	20/06/2030	€ 800	£ 19	0.01
Cellnex Telecom S.A.	5.000	20/12/2033	200	7	0.00
Ford Motor Credit Co. LLC	5.000	20/12/2028	\$ 500	8	0.00
Marks & Spencer PLC	1.000	20/06/2030	€ 500	6	0.00
Rolls-Royce PLC	1.000	20/12/2030	400	16	0.01
•				£ 56	0.02

INTEREST RATE SWAPS

Pay/ Receive					Unrealised	
Floating Rate	Floating Rate Index	Fixed Rate	Maturity Date	Notional Amount	Appreciation/ (Depreciation)	% of Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	0.500%	21/09/2024	£ 52,400	f (338)	(0.09)
Pay	1-Day GBP-SONIO Compounded-OIS	2.728	16/12/2025	10,300	138	0.04
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.250	20/03/2054	2,400	(220)	(0.06)
Receive(3)	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	3,200	(207)	(0.06)
Receive(3)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	2,900	(58)	(0.02)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	37,600	425	0.12
Pay	1-Day USD-SOFR Compounded-OIS	1.000	15/12/2026	\$ 3,100	53	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.250	17/06/2030	9,000	(303)	(0.09)
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	9,300	(292)	(0.08)
Pay	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2045	2,100	`156 [°]	0.04
Receive	1-Day USD-SOFR Compounded-OIS	3.500	20/12/2033	600	(28)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.750	20/12/2024	11,400	32	0.01
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 8,900	117	0.03
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	€ 1,600	81	0.02
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	500	(49)	(0.01)
Receive(3)	6-Month EUR-EURIBOR	2.760	03/01/2029	400	(5)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	600	(9)	0.00
Receive	6-Month EUR-EURIBOR	2.890	22/12/2033	400	(11)	0.00
Receive	6-Month EUR-EURIBOR	2.910	29/12/2033	300	(9)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	300	(6)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	4,280	198	0.05
Receive	6-Month EUR-EURIBOR	3.063	06/12/2033	200	(8)	0.00
Receive	6-Month EUR-EURIBOR	3.128	04/12/2033	200	(9)	0.00
Receive	6-Month EUR-EURIBOR	3.148	20/11/2033	300	(9)	0.00
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	200	(5)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	7,700	205	0.06
Receive	6-Month EUR-EURIBOR	3.250	06/11/2033	300	(13)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	300	(9)	0.00
Receive	6-Month EUR-EURIBOR	3.270	08/11/2028	600	(15)	(0.01)
Receive	6-Month EUR-EURIBOR	3.280	22/11/2033	200	(11)	0.00
Receive	6-Month EUR-EURIBOR	3.305	27/11/2033	300	(17)	(0.01)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.500	20/03/2026	5,100	59	0.01
-					£ (167)	(0.05)
Total Centra	ally Cleared Financial Derivative Instruments				£ (111)	(0.03)

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Premium	Fair Value	% of Net Assets
CBK	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310%	18/01/2024	200	£ 0	£ 0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	300	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	300	(1)	0	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	600	(1)	(2)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	600	(1)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	300	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	400	(1)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	300	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	400	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	300	(1)	0	0.00
							£ (11)	£ (13)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

FORWARD FOREIGN CURRENCY CON	NTRA	CTS
------------------------------	------	-----

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA BPS	01/2024 01/2024	\$ 603 HUF 298,959	£ 475 \$ 851	£ 2 0	£ 0 (10)	£ 2 (10)	0.00 0.00

Schedule of Investments UK Corporate Bond Fund (Cont.)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	\$ 2,296	£ 1,810	\$ 9	\$ 0	\$ 9	0.00
	01/2024	2	HUF 855	0	0	0	0.00
BRC	01/2024	€ 1,679	£ 1,450	0	(6)	(6)	0.00
CBK	01/2024	HUF 87,567	\$ 250	0	(2)	(2)	0.00
	01/2024	¥ 25,100	£ 139	0	(1)	(1)	0.00
GLM	01/2024	€ 2,008	1,737	0	(4)	(4)	0.00
	01/2024	\$ 1,052	834	9	0	9	0.00
JPM	01/2024	HUF 521,594	\$ 1,486	0	(17)	(17)	(0.01)
MBC	01/2024	€ 476	£ 409	0	(3)	(3)	0.00
	01/2024	HUF 30,973	\$ 88	0	(1)	(1)	0.00
	01/2024	\$ 2,900	£ 2,280	5	0	5	0.00
MYI	01/2024	€ 3,410	2,938	0	(17)	(17)	(0.01)
	01/2024	£ 129	€ 150	1	0	1	0.00
	01/2024	7,325	\$ 9,300	0	(30)	(30)	(0.01)
	01/2024	HUF 79,166	225	0	(3)	(3)	0.00
	01/2024	¥ 14,900	£ 80	0	(3)	(3)	0.00
	01/2024	\$ 909	720	7	0	7	0.00
SCX	01/2024	€ 18,179	15,783	28	0	28	0.01
	01/2024	£ 395	\$ 496	0	(6)	(6)	0.00
SSB	01/2024	2,371	€ 2,766	26	0	26	0.01
UAG	01/2024	\$ 12,625	£ 9,976	73	0	73	0.02
				£ 160	£ (103)	£ 57	0.01
Total OTC Financial De	rivative Instruments					£ 44	0.01
Total Investments						£ 388,559	107.62
Other Current Assets 8	Liabilities					£ (27,498)	(7.62)
Net Assets						£ 361,061	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Zero coupon security.
- (b) Coupon represents a yield to maturity.
- (c) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (d) Affiliated to the Fund.
- (e) Contingent convertible security.
- (f) Securities with an aggregate fair value of £21,034 (31 December 2022: £Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Securities with an aggregate fair value of £483 (31 December 2022: £Nil) have been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of £3,382 (31 December 2022: £7,199) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 365,325	£ 0	£ 365,325
Investment Funds	18,137	0	0	18,137
Repurchase Agreements	0	5,455	0	5,455
Financial Derivative Instruments ⁽³⁾	(231)	(127)	0	(358)
Totals	£ 17,906	£ 370,653	£ 0	£ 388,559

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 372,745	£ 0	£ 372,745
Investment Funds	0	5,370	0	5,370
Repurchase Agreements	0	177	0	177
Financial Derivative Instruments ⁽³⁾	637	1,806	0	2,443
Totals	£ 637	£ 380,098	£ 0	£ 380,735

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (9) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Daniel La Con

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Reverse Repurchase Agreements	% of Net Assets
BPS	4.500%	22/11/2023	TBD ⁽¹⁾	£ (503)	£ (506)	(0.14)
MEI	5.140	27/11/2023	06/02/2024	(11,044)	(11,099)	(3.07)
	5.400	07/11/2023	06/02/2024	(8,915)	(8,987)	(2.49)
Total Reverse Repurchase Agreements					£ (20,592)	(5.70)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022		
_Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	
BOA	£ 2	£ 0	£ 2	£ 260	£ (330)	£ (70)	
BPS	(1)	0	(1)	N/A	N/A	N/A	
BRC	(6)	0	(6)	N/A	N/A	N/A	
CBK	(6)	0	(6)	N/A	N/A	N/A	
GLM	5	0	5	(87)	0	(87)	
GST	(2)	0	(2)	N/A	N/A	N/A	
JPM	(24)	0	(24)	N/A	N/A	N/A	
MBC	1	0	1	(9)	0	(9)	
MYC	(1)	0	(1)	N/A	N/A	N/A	
MYI	(45)	0	(45)	(8)	0	(8)	
SCX	22	0	22	N/A	N/A	N/A	
SSB	26	0	26	(213)	0	(213)	
UAG	73	0	73	N/A	N/A	N/A	

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	96.47	94.43
Transferable securities dealt in on another regulated market*	4.71	1.35
Other transferable securities	0.01	N/A
Investment funds	5.02	1.38
Repurchase agreements	1.51	0.05
Financial derivative instruments dealt in on a regulated market	(0.08)	0.16
Centrally cleared financial derivative instruments	(0.03)	0.48
OTC financial derivative instruments	0.01	(0.02)
Reverse repurchase agreements	(5.70)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.42	N/A
Austria	N/A	0.05
Belgium	N/A	0.07
Canada	0.95	0.20
Cayman Islands	0.37	0.12
Czech Republic	0.58	N/A
Denmark	1.27	0.82
Finland	0.53	N/A
France	6.42	3.51
Germany	1.66	2.21
Ireland	1.20	1.24
Italy	1.31	0.57
Japan	N/A	0.31
Jersey, Channel Islands	2.61	1.71
Luxembourg	1.19	1.18
Mexico	0.11	N/A
Netherlands	5.46	5.67
Norway	0.51	0.42
Singapore	0.06	0.20
Spain	0.71	1.11
Supranational	3.56	3.11
Sweden	0.43	0.44
Switzerland	1.11	0.89
United Kingdom	52.49	59.89
United States	17.60	11.68

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Short-Term Instruments	0.64	0.38
Investment Funds	5.02	1.38
Repurchase Agreements	1.51	0.05
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(80.0)	0.16
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	(0.01)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.10
Interest Rate Swaps	(0.05)	0.39
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	0.00	(0.03)
Forward Foreign Currency Contracts	0.01	0.01
Other Current Assets & Liabilities	(7.62)	2.17
Net Assets	100.00	100.00

DESCRIPTION TRANSFERABLE SECURITIES	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION (PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION NORWAY	PAR (000S)	FAIR VALUE (000S)	
AUSTRALIA				CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				Enel SpA	000 6	2.402	٥، ٥٦	Equinor ASA	c 700 t		0.21
BHP Billiton Finance Ltd. 4.300% due 25/09/2042	f 500 <u>f</u>	461	0.14	Telecom Italia SpA	,000 £ 300	2,102		4.250% due 10/04/2041 SINGAPORE	£ 700 £	678	0.21
BERMUDA				7.875% due 51/07/2028 € Total Italy	300	2,392		CORPORATE BONDS & NOTES			
CORPORATE BONDS & NOTES				JERSEY, CHANNEL ISLANDS	_	· ·		Temasek Financial Ltd.	4.050		
Aegon Ltd. 6.625% due 16/12/2039	500	E72	0.18	CORPORATE BONDS & NOTES				5.125% due 26/07/2040	1,050	1,137	0.35
	500 _	312	0.10	AA Bond Co. Ltd.				SPAIN			
CAYMAN ISLANDS CORPORATE BONDS & NOTES				3.250% due 31/07/2050 £ 5.500% due 31/07/2050	200 180	170 171		CORPORATE BONDS & NOTES Banco Bilbao Vizcaya Argentaria	5 Δ		
Southern Water Services Finance	e Ltd.			Gatwick Funding Ltd.				8.250% due 30/11/2033	400 _	431	0.13
3.000% due 28/05/2037 4.500% due 31/03/2052	2,700 700	1,939	0.60 0.18		,400 ,800	903 1,184		SWEDEN			
Total Cayman Islands	700 _	2,529	0.78		,000 ,700	768 1,214		CORPORATE BONDS & NOTES			
DENMARK				5.750% due 23/01/2039	129	133		Investor AB 5.500% due 05/05/2037	1,300	1,417	0.44
CORPORATE BONDS & NOTES				Heathrow Funding Ltd. 2.750% due 09/08/2051 2	,900	1,928	0.59	SWITZERLAND		ĺ	
Orsted A/S	050	602	0.21	4.625% due 31/10/2048 2 5.875% due 13/05/2043	,377 300	2,193 325		CORPORATE BONDS & NOTES			
2.500% due 16/05/2033 5.125% due 13/09/2034	850 1,900	1,895		HSBC Bank Capital Funding Sterling	LP			UBS Group AG	700		
5.375% due 13/09/2042 Total Denmark	2,100 _	2,110 4,697		5.844% due 05/11/2031 (a) 2 Total Jersey, Channel Islands	,321	2,425 11,414		7.375% due 07/09/2033	700 _	808	0.25
	_	4,037	1.43	, .	_	11,414	١٠.٦	UNITED KINGDOM			
FRANCE CORPORATE BONDS & NOTES				LUXEMBOURG CORPORATE BONDS & NOTES				CORPORATE BONDS & NOTES 3i Group PLC			
AXA S.A.				Becton Dickinson Euro Finance SARI				3.750% due 05/06/2040	1,400	1,128	0.35
5.453% due 04/03/2026 (a)	600	594	0.18		900	539	0.17	Accent Capital PLC 2.625% due 18/07/2049	400	273	0.08
BNP Paribas S.A. 2.000% due 13/09/2036	1,600	1,192	0.37	Nestle Finance International Ltd. 5.125% due 07/12/2038 £	500	533	0.16	Anglian Water Services Financing			
Electricite de France S.A.	4.000	4.474	1 20	Prologis International Funding S.A. 3.000% due 22/02/2042	,000	754	n 22	6.000% due 20/06/2039 Annington Funding PLC	400	434	0.13
5.125% due 22/09/2050 5.500% due 27/03/2037	4,800 3,600	4,474 3,581	1.10	Total Luxembourg	,000	1,826		2.924% due 06/10/2051 3.685% due 12/07/2034	2,500 1,319	1,550 1,113	
5.500% due 17/10/2041 5.625% due 25/01/2053	4,800 1,900	4,730 1,867		MEXICO				Aviva PLC	1,319	1,113	0.34
6.000% due 23/01/2114	400		0.12	CORPORATE BONDS & NOTES				4.000% due 03/06/2055 6.875% due 27/11/2053	1,600 200	1,319 210	
Engie S.A. 5.000% due 01/10/2060	700	695	0.21	America Movil S.A.B. de C.V.				6.875% due 20/05/2058	700		
Orange S.A. 5.625% due 23/01/2034	1,575	1.714	0.52	4.375% due 07/08/2041 4.948% due 22/07/2033	388 100	362 103	0.11 0.03	Barclays PLC 3.250% due 17/01/2033	1,000	856	0.26
5.025 /0 due 25/01/2054	1,575	19,239				465	0.14	8.875% due 15/09/2027 (a)(b) Berkeley Group PLC	500	500	0.15
SOVEREIGN ISSUES				SOVEREIGN ISSUES				2.500% due 11/08/2031	800	619	0.19
SNCF Reseau				Mexico Government International B 5.625% due 19/03/2114 1	ond ,600	1,251	0.50	Beyond Housing Ltd. 2.125% due 17/05/2051	500	300	0.09
4.830% due 25/03/2060 5.000% due 11/03/2052	3,160 400	3,213 412	0.99	Total Mexico	,000	1,716		BG Energy Capital PLC			
	_	3,625		NETHERLANDS				5.000% due 04/11/2036 Blend Funding PLC	2,100	2,170	0.67
Total France	_	22,864	7.04	CORPORATE BONDS & NOTES				3.459% due 21/09/2049	1,600	1,277	0.39
GERMANY				Cooperatieve Rabobank UA	050	1 164	0.20	BP Capital Markets PLC 5.773% due 25/05/2038	100	110	0.03
CORPORATE BONDS & NOTES				5.250% due 23/05/2041 1 CTP NV	,050	1,164	0.36	BPHA Finance PLC 4.816% due 11/04/2044	495	181	0.15
Bayer AG 7.000% due 25/09/2083	€ 900	807	0.25		400	288	0.09	British Land Co. PLC			
Deutsche Telekom AG 3.125% due 06/02/2034	£ 800	717	0.22		,100	2,063		2.375% due 14/09/2029 5.264% due 24/09/2035	800 400		0.21 0.12
Total Germany	1 000 _	1,524			,500 ,650	2,681 1,809		British Telecommunications PLC			
IRELAND	_			Enel Finance International NV	•			3.625% due 21/11/2047 5.750% due 13/02/2041	300 1,500		0.07 0.48
ASSET-BACKED SECURITIES				5.750% due 14/09/2040 2 Holcim Sterling Finance Netherlands	,763 BV	2,894	0.89	8.375% due 20/12/2083 Broadgate Financing PLC	800	847	0.26
Toro European CLO DAC 4.908% due 12/01/2032	€ 1,300	1,117	0.3/	3.000% due 12/05/2032 ING Groep NV	300	261	0.08	4.999% due 05/10/2033 5.098% due 05/04/2035	600 87		0.18 0.03
CORPORATE BONDS & NOTES	G 1,500 _	1,117	0.54	6.250% due 20/05/2033	600	605	0.19	Cadent Finance PLC			
ESB Finance DAC				JAB Holdings BV 2.250% due 19/12/2039 €	400	271	0.08	2.250% due 10/10/2035 2.625% due 22/09/2038	500 2,700	373 1,961	0.12 0.60
1.875% due 21/07/2035	£ 300		0.07	Siemens Financieringsmaatschappij	NV			2.750% due 22/09/2046 3.125% due 21/03/2040	1,500 300	997	0.31
Zurich Finance Ireland Designat 5.125% due 23/11/2052	ed Activity 1,200 _	Co. 1,159	0.36	3.750% due 10/09/2042 £ 1 Volkswagen Financial Services NV	,000	917	U.28	Catalyst Housing Ltd.			
		1,386		5.875% due 23/05/2029	900	932		3.125% due 31/10/2047 Chancellor Masters & Scholars of	900 the Unive		0.20
Total Ireland	_	2,503	0.77	Total Netherlands	_	13,885	4.2/	of Cambridge		,	0.04
								2.350% due 27/06/2078	200	129	0.04

Schedule of Investments UK Long Term Corporate Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Church Commissioners for Englar 3.625% due 14/07/2052				Longstone Finance PLC	100 £		0.03	Platform HG Financing PLC	£ 1,200 £		0.25
Citizen Treasury PLC 3.250% due 20/10/2048	1,300		0.30	M&G PLC 5.560% due 20/07/2055	3,450	3,161		Prudential Funding Asia PLC 6.125% due 19/12/2031	620		0.20
Clarion Funding PLC 1.250% due 13/11/2032	100	76	0.02	Manchester Airport Group Funding 2.875% due 30/09/2044	PLC 2,050	1,458	0.45	RHP Finance PLC 3.250% due 05/02/2048	700	544	0.17
1.875% due 22/01/2035 1.875% due 07/09/2051	3,600 2,600	2,687 1,380	0.43	6.125% due 30/09/2041 Marks & Spencer PLC	200		0.07	Riverside Finance PLC 3.875% due 05/12/2044	600	487	0.15
3.125% due 19/04/2048 Derwent London PLC 1.875% due 17/11/2031	1,000 1,150		0.22	3.750% due 19/05/2026 Meadowhall Finance PLC 4.988% due 12/07/2037	100		0.03	Sage Group PLC 2.875% due 08/02/2034	1,700	1,436	0.44
Diageo Finance PLC 2.750% due 08/06/2038	2,200	1,785		Metropolitan Housing Trust Ltd. 1.875% due 28/07/2036	2,400	1,720	0.02	Sanctuary Capital PLC 2.375% due 14/04/2050 5.000% due 26/04/2047	1,000 500		0.19
Eastern Power Networks PLC 2.125% due 25/11/2033	721	•	0.18	Mitchells & Butlers Finance PLC 6.013% due 15/12/2030	505		0.15	Scottish Hydro Electric Transmission 2.125% due 24/03/2036		2,496	
EMH Treasury PLC 4.500% due 29/01/2044	800	749	0.23	6.135% due 15/12/2030 \$ 7.214% due 15/09/2034 £	606	442	0.14 0.25	2.250% due 27/09/2035 Segro PLC	400		0.10
Eversholt Funding PLC 3.529% due 07/08/2042	800	636	0.20	Morhomes PLC 3.400% due 19/02/2040	2,800	2,295	0.71	5.750% due 20/06/2035 Severn Trent Utilities Finance PLC	300		0.10
Futures Treasury PLC 3.375% due 08/02/2044	1,000	800	0.25	Motability Operations Group PLC 1.500% due 20/01/2041 2.125% due 18/01/2042	800 2,600	506 1,791	0.16	2.000% due 02/06/2040 4.625% due 30/11/2034 4.875% due 24/01/2042	1,800 300 1,300		0.09
GlaxoSmithKline Capital PLC 1.625% due 12/05/2035 6.375% due 09/03/2039	4,000 500	3,063	0.94 0.18	2.375% due 03/07/2039 4.875% due 17/01/2043	1,400 1,100	1,052 1,111	0.32	5.250% due 04/04/2036 Society of Lloyd's	300		0.10
Grainger PLC 3.000% due 03/07/2030	2,100	1,802		5.750% due 11/09/2048 National Gas Transmission PLC	600		0.21	4.875% due 07/02/2047 South Eastern Power Networks PL	1,200 . C	1,163	0.36
3.375% due 24/04/2028 Great Places Housing Group Ltd.	100		0.03	5.750% due 05/04/2035 National Grid Electricity Distributio			PLC	1.750% due 30/09/2034 Southern Electric Power Distribution	5,000 on PLC	3,797	1.17
4.750% due 22/10/2042 Greene King Finance PLC	1,000	967	0.30	6.250% due 10/12/2040 National Grid Electricity Distributio 1.625% due 07/10/2035	500 n South 1,100	Wales P	0.17 LC 0.24	4.625% due 20/02/2037 Southern Gas Networks PLC	1,500	1,466	
3.593% due 15/03/2035 4.064% due 15/03/2035	702 261	239	0.19	National Grid Electricity Distributio 5.750% due 23/03/2040		West PL		3.100% due 15/09/2036 6.375% due 15/05/2040 6.625% due 14/03/2035	2,100 600 600		
5.106% due 15/03/2034 5.318% due 15/09/2031 Guinness Partnership Ltd.	2,076 1,355	2,017 1,330		National Grid Electricity Transmissi 2.000% due 16/09/2038			0.25	Southern Housing 2.375% due 08/10/2036	1,500		
4.000% due 24/10/2044 Haleon UK Capital PLC	1,000	876	0.27	2.000% due 17/04/2040 2.750% due 06/02/2035	2,008 600	1,331 486	0.41 0.15	3.500% due 19/10/2047 Sovereign Housing Capital PLC	1,400	1,051	
3.375% due 29/03/2038 Hexagon Housing Association Ltd	1,920 d.	1,642	0.51	5.272% due 18/01/2043 Nationwide Building Society	2,000	2,019		2.375% due 04/11/2048 5.705% due 10/09/2039	600 700		0.12 0.24
3.625% due 22/04/2048 High Speed Rail Finance PLC	1,300		0.30	5.875% due 20/12/2024 (a)(b) NatWest Group PLC 3.619% due 29/03/2029	700	1.876	0.21	Standard Chartered PLC 4.375% due 18/01/2038 5.125% due 06/06/2034	900 500		0.26 0.15
4.375% due 01/11/2038 Home Group Ltd.	1,500	1,406		Network Rail Infrastructure Finance 4.750% due 29/11/2035		,	0.13	SW Finance PLC 7.375% due 12/12/2041	800		
3.125% due 27/03/2043 HSBC Holdings PLC	1,300		0.30	Northern Electric Finance PLC 2.750% due 24/05/2049	2,150			Telereal Secured Finance PLC 4.010% due 10/12/2033		1,107	
5.875% due 28/09/2026 (a)(b) 6.000% due 29/03/2040 Hyde Housing Association Ltd.	200 1,000	1,009	0.06 0.31	Northern Gas Networks Finance PL 4.875% due 15/11/2035		885	0.27	Telereal Securitisation PLC 6.165% due 10/12/2033	82		0.03
1.750% due 18/08/2055 Jigsaw Funding PLC	1,600	817	0.25	5.625% due 23/03/2040 Northern Powergrid Northeast PLC			0.25	Tesco Corporate Treasury Services 5.500% due 27/02/2035	1,800	1,826	0.56
3.375% due 05/05/2052 John Lewis PLC	800	631	0.19	1.875% due 16/06/2062 3.250% due 01/04/2052	100 600		0.02 0.14	Tesco Property Finance PLC 5.411% due 13/07/2044	1,970	1,916	
4.250% due 18/12/2034 Juturna European Loan Conduit F	1,222 PLC	889	0.27	Northern Powergrid Yorkshire PLC 2.250% due 09/10/2059 5.125% due 04/05/2035	1,000 710		0.18 0.22	5.661% due 13/10/2041 5.744% due 13/04/2040 5.801% due 13/10/2040	188 2,854 322	2,887	0.06 0.89 0.10
5.064% due 10/08/2033 Karbon Homes Ltd.	936		0.29	Northumbrian Water Finance PLC 4.500% due 14/02/2031	800		0.24	6.052% due 13/10/2039 Thames Water Utilities Finance PLO	111		0.04
3.375% due 15/11/2047 Land Securities Capital Markets			0.07	5.625% due 29/04/2033 6.375% due 28/10/2034	400 1,020	412 1,095	0.13 0.34	2.375% due 22/04/2040 2.625% due 24/01/2032	1,100 300	235	0.21 0.07
2.625% due 22/09/2039 2.750% due 22/09/2059 LCR Finance PLC	1,373 301	1,083 195	0.33	Notting Hill Genesis 2.000% due 03/06/2036 3.250% due 12/10/2048	2,534 1,141	1,846	0.57 0.26	4.375% due 03/07/2034 5.125% due 28/09/2037 5.500% due 11/02/2041	3,700 800 200		0.97
4.500% due 07/12/2038 Legal & General Group PLC	75	77	0.02	5.250% due 07/07/2042 Optivo Finance PLC	199		0.06	7.738% due 09/04/2058 8.250% due 25/04/2040	600 400	684	0.21 0.14
4.500% due 01/11/2050 5.500% due 27/06/2064	400 900		0.11 0.27	2.857% due 07/10/2035 Orbit Capital PLC	2,200	1,776	0.55	Together Housing Finance PLC 4.500% due 17/12/2042	300	275	0.09
5.625% due 24/03/2031 (a)(b) Lloyds Bank PLC	900		0.24	3.375% due 14/06/2048 Pacific Quay Finance PLC	700		0.16	TP ICAP Finance PLC 2.625% due 18/11/2028	1,000	838	0.26
6.500% due 17/09/2040 Lloyds Banking Group PLC	3,700	4,430		5.565% due 25/07/2034 Paragon Treasury PLC	748		0.24	Unique Pub Finance Co. PLC 5.659% due 30/06/2027 7.395% due 28/03/2024	883 106		0.27
2.707% due 03/12/2035 London & Quadrant Housing Trus 2.000% due 31/03/2032	127 st 2,000	1,632	0.03	2.000% due 07/05/2036 Peabody Capital PLC 3.250% due 14/09/2048	1,300 2,400	935	0.29	United Utilities Water Finance PLC 5.750% due 26/06/2036		1,840	
2.000% due 31/03/2032 2.000% due 20/10/2038 3.125% due 28/02/2053	1,200 1,000	821	0.30 0.25 0.22	5.250% due 14/09/2048 5.250% due 17/03/2043 Places for People Treasury PLC	300		0.55	University of Oxford 2.544% due 08/12/2117	3,150	1,857	
3.750% due 27/10/2049 4.625% due 05/12/2033	300 900		0.07 0.27	2.500% due 26/01/2036 6.250% due 06/12/2041	1,100 100		0.26 0.03	Virgin Media Secured Finance PLC 4.250% due 15/01/2030	1,100	965	0.30

DESCRIPTION		PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Vodafone Group PLC 3.000% due 12/08/2056 3.375% due 08/08/2049	£	2,100 f 3,900	1,353 2,827	0.42 0.87	1.500% due 31/07/2053 1.750% due 22/07/2057 3.250% due 22/01/2044 (c)	f 400 f 2,100 3,300	223 1,225 2,909	0.07 0.38 0.90	Time Warner Cable LLC 5.250% due 15/07/2042 Venture Global LNG, Inc.	£ 2,986 £	2,654	0.82
Wellcome Trust Finance PLC 4.625% due 25/07/2036		500	520	0.16	3.750% due 22/10/2053	2,800 _	2,616 17,152	0.80 5.28	9.500% due 01/02/2029	\$ 1,000	831	0.26
Wellcome Trust Ltd.					Total United Kingdom	_	196,195		Verizon Communications, I 1.875% due 03/11/2038	£ 2,700	1,834	0.56
1.500% due 14/07/2071 2.517% due 07/02/2118 4.000% due 09/05/2059		5,600 1,500 400	2,523 891 379	0.78 0.27 0.12	UNITED STATES CORPORATE BONDS & NOTE	S			3.125% due 02/11/2035 3.375% due 27/10/2036 4.750% due 17/02/2034	600 2,800 1,000	507 2,406 996	0.16 0.74 0.31
Workspace Group PLC 2.250% due 11/03/2028 Yorkshire Housing Finance PL	C	450	387	0.12	Apple, Inc. 3.600% due 31/07/2042	1,400	1,277	0.39	Walmart, Inc. 5.250% due 28/09/2035 5.625% due 27/03/2034	2,000 1.600	2,198 1.795	0.68 0.55
4.125% due 31/10/2044 Yorkshire Water Finance PLC		800	690	0.21	AT&T, Inc. 4.250% due 01/06/2043 4.875% due 01/06/2044	5,113 4,038	4,430 3,765	1.36 1.16	Wells Fargo & Co. 2.125% due 24/09/2031	400	329	0.10
1.750% due 27/10/2032 2.750% due 18/04/2041 5.500% due 28/04/2035		715 1,100 1,300	539 763 1,288	0.17 0.24 0.40	Berkshire Hathaway Finance 0 2.375% due 19/06/2039	C orp. 400	299	0.09	4.625% due 02/11/2035 4.875% due 29/11/2035 Welltower OP LLC	1,729 1,700	1,688 1,606	0.52 0.49
		_	172,371	53.08	2.625% due 19/06/2059 Charter Communications Ope	1,700 rating LLC	1,092	0.34	4.500% due 01/12/2034	1,000 _	948 45,331	0.29 13.96
NON-AGENCY MORTGAGE-	BAC	CKED SE	CURITIES		5.125% due 01/07/2049	\$ 500	319	0.10		_		
Atlas Funding PLC 6.348% due 20/01/2061		581	583	0.18	Citigroup, Inc. 6.800% due 25/06/2038 7.375% due 01/09/2039	£ 2,000 400	2,396 508	0.74 0.16	NON-AGENCY MORTGAG Deutsche ALT-A Securities,	Inc. Mortga	ge Loan Tru	ust
Great Hall Mortgages PLC 4.082% due 18/06/2038	€	2	2	0.00	Comcast Corp. 1.875% due 20/02/2036	2,400	1,814	0.56	5.970% due 25/04/2035 GSR Mortgage Loan Trust	\$ 136	94	0.03
5.469% due 18/03/2039 Hops Hill PLC	£	3	3	0.00	Credit Suisse AG AT1 Claim	\$ 1,600	151	0.05	5.778% due 25/09/2035 Mellon Residential Funding	0 Corp Mort	0	0.00
6.148% due 27/05/2054 Mansard Mortgages PLC		378	378	0.12	Eli Lilly & Co. 1.625% due 14/09/2043	£ 700	452	0.14	Pass-Through Trust 5.916% due 15/12/2030	3 corp. Wort	.gage 2	0.00
5.989% due 15/12/2049		106	105	0.03	Entergy Corp. 3.750% due 15/06/2050	\$ 57	34	0.01	Sequoia Mortgage Trust 3.675% due 20/07/2037	6	4	0.00
Mortimer BTL PLC 5.920% due 23/06/2053 6.269% due 23/03/2054		902 721	897 722	0.28 0.22	Goldman Sachs Group, Inc. 3.625% due 29/10/2029	£ 1,800	1,705	0.52	3.6/5% due 20/0//203/	o _	100	0.00
Newgate Funding PLC					JPMorgan Chase & Co. 1.895% due 28/04/2033	1,400	1,149	0.35	U.S. GOVERNMENT AGEN	CIES		
4.525% due 15/12/2050 5.509% due 01/12/2050	€ £	1,148 56	976 54	0.30 0.02	McDonald's Corp.				Uniform Mortgage-Backed 4.000% due 01/02/2054	Security, TE 5.900	8 A 4.382	1.35
Pierpont BTL PLC 6.320% due 21/09/2054		857	858	0.26	2.950% due 15/03/2034 (c) 3.750% due 31/05/2038	400 2,100	349 1,873	0.11 0.58	4.500% due 01/02/2054 5.000% due 01/02/2054	3,000 4,400	2,283 3.416	0.70
Polaris PLC 5.985% due 23/12/2058		374	373	0.11	Mondelez International, Inc. 3.875% due 06/03/2045	100	81	0.02	5.500% due 01/02/2054 6.500% due 01/02/2054	4,100 5,600	3,231 4,501	0.99 1.39
Stratton Mortgage Funding P 6.121% due 20/07/2060	LC	581	581	0.18	Morgan Stanley 5.789% due 18/11/2033	800	853	0.26	Total United States	_	17,813 63.244	5.48 19.47
Towd Point Mortgage Fundin 6.365% due 20/10/2051	g P	LC 470	471	0.14	National Fuel Gas Co. 2.950% due 01/03/2031	\$ 159	105	0.03	Total Transferable Securitie	- s f	330,293	
Twin Bridges PLC 6.070% due 12/03/2055		671	669	0.21	Pfizer, Inc. 2.735% due 15/06/2043	£ 4,600	3,489	1.07	Total Transferable Securities	_	330,233	101170
				2.05	Realty Income Corp.	1 100	837	0.26				
SOVEREIGN ISSUES					1.750% due 13/07/2033 2.500% due 14/01/2042	1,100 500	345	0.11				
United Kingdom Gilt 1.250% due 31/07/2051 (c)		19,100	10,179	3.13	6.000% due 05/12/2039	200	216	0.07				

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Agreement Proceeds to be Received(1)	% of Net Assets
SCX	5.160%	29/12/2023	02/01/2024	£ 6,500	United Kingdom Inflation-Linked Gilt				
					3.750% due 22/10/2053	£ (6,625)	£ 6,500	£ 6,504	2.00
Total Repurcha	ase Agreeme	ents				£ (6,625)	£ 6,500	£ 6,504	2.00

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES					
Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Euro-Bund 10-Year Bond March Futures	Short	03/2024	21	£ (32)	(0.01)
Euro-Buxl 30-Year Bond March Futures	Long	03/2024	3	(7)	0.00
Euro-Schatz March Futures	Long	03/2024	48	28	0.01
Japan Government 10-Year Bond March Futures	Short	03/2024	14	(95)	(0.03)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	44	(57)	(0.02)

Schedule of Investments UK Long Term Corporate Bond Fund (Cont.)

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
U.S. Treasury 5-Year Note March Futures	Long	03/2024	13	£ 17	0.01
U.S. Treasury 10-Year Note March Futures	Long	03/2024	35	22	0.01
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	57	172	0.05
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	7	30	0.01
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	3	(14)	(0.01)
United Kingdom Long Gilt March Futures	Long	03/2024	202	1,142	0.35
				£ 1,206	0.37
Total Financial Derivative Instruments Dealt in on a Regulated Market				£ 1,206	0.37

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVE	CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION ⁽¹⁾										
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets						
Cellnex Telecom S.A. Deutsche Lufthansa AG	5.000% 1.000	20/12/2033 20/12/2028	€ 700 1,100	f 48 2	0.02 0.00						
				£ 50	0.02						

						0.02
INTEREST	RATE SWAPS					
Pay/						
Receive					Unrealised	
Floating		Fixed	Maturity	Notional	Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.250%	20/03/2054	£ 5,800	£ 749	0.23
Receive(3)	1-Day GBP-SONIO Compounded-OIS	5.000	20/03/2029	9,300	(280)	(0.09)
Pay ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	5.500	20/03/2026	9,500	70	0.02
Receive	1-Day USD-SOFR Compounded-OIS	1.000	16/12/2030	\$ 3,700	458	0.14
Receive	1-Day USD-SOFR Compounded-OIS	1.250	16/12/2050	100	29	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.500	18/12/2029	2,700	400	0.12
Receive	1-Day USD-SOFR Compounded-OIS	1.625	16/01/2050	100	35	0.01
Receive	1-Day USD-SOFR Compounded-OIS	1.750	21/06/2047	1,300	443	0.14
Receive	1-Day USD-SOFR Compounded-OIS	1.750	18/12/2049	400	143	0.05
Receive	1-Day USD-SOFR Compounded-OIS	2.000	12/02/2045	6,600	2,218	0.68
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	CAD 14,000	170	0.05
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.750	20/12/2033	AUD 8,100	103	0.03
Pay	6-Month EUR-EURIBOR	2.547	09/03/2033	€ 1,400	43	0.01
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	3,200	(264)	(80.0)
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	6,300	313	0.10
Receive ⁽³⁾	6-Month EUR-EURIBOR	3.250	20/03/2029	500	(16)	0.00
Receive(3)	6-Month EUR-EURIBOR	3.500	20/03/2026	4,300	(59)	(0.02)
					£ 4,555	1.40
Total Centra	ally Cleared Financial Derivative Instruments				£ 4,605	1.42

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 128	£ 101	£ 0	£ 0	£ 0	0.00
BPS	01/2024	487	384	2	0	2	0.00
BRC	01/2024	€ 185	160	0	0	0	0.00
	01/2024	¥ 15,300	82	0	(3)	(3)	0.00
GLM	01/2024	£ 99	CAD 171	3	O O	3	0.00
MBC	01/2024	689	€ 801	6	0	6	0.00
	01/2024	\$ 355	£ 278	0	(1)	(1)	0.00
MYI	01/2024 01/2024	£ 444 ¥ 23.100	\$ 557 £ 124	0	(6) (4)	(6) (4)	0.00 0.00
SCX	01/2024	€ 5,862	5,089	9	0	9	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Appre	realised ciation/ ciation)	% of Net Assets
UAG	01/2024 01/2024	£ 445 \$ 2,639	\$ 564 £ 2,085	£ 0 14	£ (3)	£	(3) 14	0.00 0.01
				f 34	£ (17)	£	17	0.01
Total OTC Financial Derivative Instr	ruments					£	17	0.01
Total Investments						£ 34	2,621	105.50
Other Current Assets & Liabilities						£ (1	7,853)	(5.50)
Net Assets						£ 32	4,768	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (b) Contingent convertible security.
- (c) Securities with an aggregate fair value of £4,309 (31 December 2022: £Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of £197 (31 December 2022: £Nil) has been received as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as 31 December 2023.

Cash of £3,754 (31 December 2022: £10,123) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 330.293	£ 0	£ 330,293
Repurchase Agreements	0	6,500	0	6,500
Financial Derivative Instruments(3)	1,036	4,792	0	5,828
Totals	£ 1,036	£ 341,585	£ 0	£ 342,621

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	£ 0	£ 309,110	£ 0	£ 309,110
Repurchase Agreements	0	269	0	269
Financial Derivative Instruments ⁽³⁾	(1,767)	6,087	0	4,320
Totals	£ (1,767)	£ 315,466	£ 0	£ 313,699

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BPS	4.500%	22/11/2023	TBD ⁽¹⁾	£ (168)	£ (168)	(0.05)
CEW	5.360	07/11/2023	06/02/2024	(2,675)	(2,697)	(0.83)
MEI	5.400	07/11/2023	06/02/2024	(1,072)	(1,081)	(0.34)
Total Reverse Repurchase Agreements					£ (3,946)	(1.22)

(1) Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022	
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	£ N/A	£ N/A	£ N/A	£ 408	£ (510)	£ (102)
BPS	2	0	2	N/A	N/A	N/A
BRC	(3)	0	(3)	1	0	1
GLM	3	0	3	(76)	0	(76)
JPM	N/A	N/A	N/A	48	0	48
MBC	5	0	5	9	0	9
MYI	(10)	0	(10)	2	0	2
SCX	9	0	9	(4)	0	(4)
SSB	N/A	N/A	N/A	(239)	0	(239)
UAG	11	0	11	(12)	0	(12)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	95.70	93.60
Transferable securities dealt in on another regulated market*	5.95	1.51
Other transferable securities	0.05	N/A
Repurchase agreements	2.00	0.08
Financial derivative instruments dealt in on a regulated market	0.37	(0.54)
Centrally cleared financial derivative instruments	1.42	1.83
OTC financial derivative instruments	0.01	0.04
Reverse repurchase agreements	(1.22)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Australia	0.14	N/A
Belgium	N/A	0.19
Bermuda	0.18	N/A
Cayman Islands	0.78	N/A
Denmark	1.45	1.23
France	7.04	5.11
Germany	0.47	2.80
India ´	N/A	0.05
Ireland	0.77	2.32
Italy	0.74	0.78
Japan	N/A	0.09
Jersey, Channel Islands	3.51	2.73
Luxembourg	0.56	1.21
Mexico	0.53	0.13
Netherlands	4.27	5.45
Norway	0.21	0.27
Singapore	0.35	0.33
Spain	0.13	0.22
Supranational	N/A	1.18
Sweden	0.44	0.16
Switzerland	0.25	1.21
United Kingdom	60.41	52.18
United States	19.47	13.85
Short-Term Instruments	N/A	3.62
Repurchase Agreements	2.00	0.08
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	0.37	(0.54)
Centrally Cleared Financial Derivative Instruments		, ,
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.02	0.05
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.14
Interest Rate Swaps	1.40	1.64
OTC Financial Derivative Instruments		
Written Options		
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	N/A	(0.02)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	N/A	0.01
Forward Foreign Currency Contracts	0.01	0.05
Other Current Assets & Liabilities	(5.50)	3.48
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TRANSFERABLE SECURITIES				INEOS Enterprises Holdings U.S. Fir	nco LLC			World Wide Technology Holding	Co. LLC		
LOAN PARTICIPATIONS AND A	ASSIGNM	ENTS		9.130% - 9.238% due 08/07/2030 \$\frac{1}{2}\$		501	0.03		\$ 298 \$		0.01
Albion Financing SARL 10.924% due 17/08/2026	\$ 299 \$	302	0.02	8.220% due 27/10/2028 Ingram Micro Inc.	349	350	0.02	TBD% due 31/01/2031	1,900 _	1,911 44,758	
Altar Bidco, Inc. 8.262% - 8.313% due 01/02/2029	316	316	0.02	8.610% due 30/06/2028	466	468	0.02	CORPORATE BONDS & NOTES	_	11,730	2.55
American Builders & Contractors 37.356% - 7.456% due 15/01/2027	Supply Co 299		0.01	Iridium Satellite LLC 7.856% due 20/09/2030	310	311	0.02	BANKING & FINANCE			
AppLovin Corp. 8.456% due 16/08/2030	698		0.04	Jane Street Group LLC 8.220% due 26/01/2028	499	501	0.03	Alliant Holdings Intermediate LLC 7.000% due 15/01/2031	6,600	6,966	0.37
Aristocrat Technologies, Inc. 7.698% due 24/05/2029	500		0.03	Jazz Financing Lux SARL 8.970% due 05/05/2028	648	652	0.03	Armor Holdco, Inc. 8.500% due 15/11/2029	7,500	6,811	0.36
Avis Budget Car Rental LLC				LifePoint Health, Inc. 11.168% due 16/11/2028	3,680	3,676	0.20	BNP Paribas S.A. 8.500% due 14/08/2028 (d)(f)	1,500	1,575	
8.456% due 16/03/2029 B&G Foods, Inc.	270		0.01	Live Nation Entertainment, Inc. 7.208% due 19/10/2026	591	592	0.03	Brandywine Operating Partnersh 3.950% due 15/11/2027	*	,	0.01
7.856% due 10/10/2026 Barnes Group, Inc.	200		0.01	MKS Instruments, Inc. 7.841% due 17/08/2029	898		0.05	Burford Capital Global Finance LI	.C		
8.456% due 03/09/2030 Calpine Construction Finance Co.	349 LP	351	0.02	NorthRiver Midstream Finance LP 8.395% due 16/08/2030	222		0.01	9.250% due 01/07/2031 Cantor Fitzgerald LP	6,250	6,650	
7.606% due 31/07/2030 Calpine Corp.	585	586	0.03	Ontario Gaming GTA LP				7.200% due 12/12/2028 Credit Acceptance Corp.	1,000	1,026	0.06
7.970% due 16/12/2027	382	384	0.02	9.598% due 01/08/2030 Organon & Co.	325		0.02	9.250% due 15/12/2028 Curo Group Holdings Corp.	1,300	1,387	0.07
Castlelake Aviation Ltd. 8.135% due 22/10/2027 8.396% due 22/10/2026	396 611		0.02 0.03	8.472% due 02/06/2028 Oryx Midstream Services Permian	714 Basin LLC		0.04	7.500% due 01/08/2028 Cushman & Wakefield U.S. Borro	1,925	650	0.03
Catalent Pharma Solutions, Inc.				8.710% due 05/10/2028 Pacific Gas & Electric Co.	319		0.02	8.875% due 01/09/2031	1,700	1,803	0.10
7.471% due 22/02/2028 Central Parent, Inc.	893		0.05	7.856% due 23/06/2027 Parexel International Corp.	500	501	0.03	Ford Motor Credit Co. LLC 3.375% due 13/11/2025 4.000% due 13/11/2030	1,700 7,500	1,627 6,735	
9.348% - 9.360% due 06/07/2029 Ciena Corp.	250	252	0.01	8.720% due 15/11/2028	249	251	0.01	4.125% due 17/08/2027 4.134% due 04/08/2025	5,000 1,800	4,738 1,751	0.25
7.358% due 24/10/2030 Delta SARL	425	427	0.02	PENN Entertainment, Inc. 8.206% due 03/05/2029	296	297	0.01	5.125% due 16/06/2025 7.350% due 06/03/2030	800 300	790	0.04
7.598% due 15/01/2030 DirecTV Financing LLC	525	527	0.03	Polaris Newco LLC 9.470% due 02/06/2028	399	394	0.02	Fortress Transportation & Infrast 6.500% due 01/10/2025			.LC
10.650% due 02/08/2027	2,082	2,086	0.11	PRA Health Sciences, Inc. 7.860% due 03/07/2028	100	100	0.01	Freedom Mortgage Corp.	•		
Elanco Animal Health, Inc. 7.193% due 01/08/2027	499	496	0.03	Prime Security Services Borrower L 7.841% due 14/10/2030	L LC 550	552	0.03	12.000% due 01/10/2028 12.250% due 01/10/2030	7,225 5,050	7,896 5,548	
Emrld Borrower LP 8.356% - 8.380% due 31/05/2030	567	570	0.03	Rand Parent LLC 9.598% due 17/03/2030	594	593	0.03	Getty Images, Inc. 9.750% due 01/03/2027	8,250	8,334	0.45
FinCo LLC 8.383% due 27/06/2029	399	401	0.02	Red Ventures LLC 8.356% due 03/03/2030	199	199	0.01	Greystar Real Estate Partners LLC 7.750% due 01/09/2030	1,100	1,154	0.06
First Student Bidco, Inc. 8.360% due 21/07/2028	119		0.01	Reynolds Consumer Products LLC 7.206% due 04/02/2027	292		0.01	HAT Holdings LLC 3.375% due 15/06/2026	3,200	3,010	
8.610% due 21/07/2028 Froneri International Ltd.	391	389	0.02	Reynolds Group Holdings, Inc.				3.750% due 15/09/2030 8.000% due 15/06/2027	4,600 7,850	3,880 8,184	
7.706% due 29/01/2027 Gen Digital, Inc.	349	350	0.02	8.720% due 24/09/2028 Ryan Specialty Group LLC	683		0.04	Howard Hughes Corp. 4.125% due 01/02/2029	1,000		0.05
7.456% due 12/09/2029 GFL Enviromental. Inc.	976	979	0.05	8.456% due 01/09/2027 Scientific Games International, Inc.	577	5//	0.03	4.375% due 01/02/2031 5.375% due 01/08/2028	1,850 2,500	1,608 2,406	
7.912% due 31/05/2027 GIP Pilot Acquisition Partners LP	509	511	0.03	8.465% due 14/04/2029 Select Medical Corp.	367	369	0.02	Icahn Enterprises LP 5.250% due 15/05/2027	250	225	0.01
8.388% due 04/10/2030	525	526	0.03	8.356% due 06/03/2027 Sotera Health Holdings LLC	896	897	0.05	Intesa Sanpaolo SpA 4.198% due 01/06/2032	3,150	2,601	0.14
Go Daddy Operating Co. LLC 7.856% due 09/11/2029	499	501	0.03	8.395% due 11/12/2026 Spirit Aerosystems, Inc.	500	500	0.03	5.710% due 15/01/2026 7.700% due 17/09/2025 (d)(f)	1,975 2,000	1,967 1,970	0.11
Graham Packaging Co., Inc. 8.470% due 04/08/2027	379	380	0.02	9.633% due 15/01/2027	299	301	0.02	9.125% due 07/09/2029 (d)(f) Kennedy Wilson Europe Real Esta	€ 2,500 ate Ltd.	3,045	0.16
Gray Television, Inc. 8.457% due 01/12/2028	1,380	1,373	0.07	SS&C Technologies, Inc. 7.706% due 22/03/2029	570	572	0.03	3.250% due 12/11/2025 Midcap Financial Issuer Trust	2,300	2,309	0.12
Great Outdoors Group LLC 9.220% due 06/03/2028	698	699	0.04	Tempo Acquisition LLC 8.106% due 31/08/2028	499	502	0.03		\$ 1,250 700	1,116 656	0.06 0.04
Grifols Worldwide Operations US/ 7.538% due 15/11/2027	A, Inc. 598	599	0.03	TransDigm, Inc. 8.598% due 22/02/2027	399	401	0.02	Nationstar Mortgage Holdings, In 5.125% due 15/12/2030		4,527	
GVC Holdings (Gibraltar) Ltd. 8.948% due 31/10/2029	549		0.03	U.S. Foods, Inc. 7.970% due 22/11/2028	600	603	0.03	5.750% due 15/11/2031	1,000		0.05
Hilton Domestic Operating Co., In 7.455% due 08/11/2030			0.03	Uber Technologies, Inc. 8.110% - 8.135% due 03/03/2030	790	794	0.04	NCL Finance Ltd. 6.125% due 15/03/2028	6,225	5,964	0.32
Hilton Grand Vacations Borrower	LLC			UPC Financing Partnership 8.476% due 31/01/2029	800		0.04	OneMain Finance Corp. 3.500% due 15/01/2027 4.000% due 15/09/2030	4,650 4,000	4,307	
8.220% due 02/08/2028 Hudson River Trading LLC	289		0.01	USI, Inc. 8.348% due 22/11/2029	365		0.02	5.375% due 15/01/2029 6.625% due 15/01/2028	4,000 3,000 1,500	3,429 2,814 1,515	0.15
8.470% due 20/03/2028 ICON Luxembourg SARL	399		0.02	Virgin Media Bristol LLC				6.875% due 15/01/2028 6.875% due 15/03/2025 7.125% due 15/03/2026	1,500 1,000 3,000	1,515 1,013 3,058	0.05
7.860% due 03/07/2028 II-VI, Inc.	372	374	0.02	7.976% due 31/01/2028 VM Consolidated, Inc.	2,585	2,580		9.000% due 15/01/2029 Park Intermediate Holdings LLC	750		0.10
8.220% due 02/07/2029	388	390	0.02	8.720% due 24/03/2028	394	390	0.02	4.875% due 15/05/2029	1,000	927	0.05

	PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	% OF NET		PAR	FAIR VALUE	NET
DESCRIPTION 5.875% due 01/10/2028 \$	(000s) 1,500 S		ASSETS 0.08	DESCRIPTION 6.125% due 01/12/2028 \$	(000s) 2,000 \$	1,732	ASSETS 0.00	4.500% due 01/06/2033 \$	(000S)	\$ 5,932	ASSETS
PennyMac Financial Services, Inc 5.375% due 15/10/2025	,	. ,	0.05	Ardagh Metal Packaging Finance 3.250% due 01/09/2028		1,752		4.750% due 01/03/2030 5.000% due 01/02/2028	5,000 2,000	4,576 1,915	0.24 0.10
5.750% due 15/09/2031 7.875% due 15/12/2029	2,000 2,400	1,854 2,474		4.000% due 01/09/2029 6.000% due 15/06/2027	2,000 1,000	1,695		5.125% due 01/05/2027 5.375% due 01/06/2029	600 4,000	580 3,776	0.03
PRA Group, Inc. 7.375% due 01/09/2025	2,725	2,712	0.15	Ascent Resources Utica Holdings I 5.875% due 30/06/2029	2,000	1,863		CD&R Smokey Buyer, Inc. 6.750% due 15/07/2025	2,589	2,564	0.14
Rocket Mortgage LLC 3.625% due 01/03/2029	1,000		0.05	8.250% due 31/12/2028 Athenahealth Group, Inc.	1,000	1,007		Central Garden & Pet Co. 4.125% due 15/10/2030	4,100	3,734	0.20
3.875% due 01/03/2031 4.000% due 15/10/2033	2,000 2,000	1,761 1,701	0.09	6.500% due 15/02/2030 Avantor Funding, Inc.	5,000	4,543		Central Parent LLC 8.000% due 15/06/2029	2,400	2,507	0.13
SBA Communications Corp. 3.125% due 01/02/2029 3.875% due 15/02/2027	10,000	8,996 961	0.48 0.05	4.625% due 15/07/2028 Axalta Coating Systems LLC	6,000	5,803			9,900	9,187	0.49
UBS Group AG 9.250% due	·			3.375% due 15/02/2029 B&G Foods, Inc. 8.000% due 15/09/2028	8,000 4,750	7,187 4,994		Charles River Laboratories Interna 3.750% due 15/03/2029 \$ 4.000% due 15/03/2031	2,000 100	1,834	0.10 0.00
13/11/2028 (d)(f) UniCredit SpA	300	324	0.02	B.C. Ltd.	,	,		Cheplapharm Arzneimittel GmbH 5.500% due 15/01/2028	800	757	0.04
5.459% due 30/06/2035 USI, Inc.	1,000	942	0.05	9.000% due 30/01/2028 B.C. Unlimited Liability Co.	2,150	2,098		Chesapeake Energy Corp. 6.750% due 15/04/2029	7,500	7,578	
7.500% due 15/01/2032	600	615	0.03	3.500% due 15/02/2029 3.875% due 15/01/2028	8,750 2,000	8,077 1,891	0.10	Chobani LLC		,	
Voyager Aviation Holdings LLC 8.500% due 09/05/2026 ^	1,805		0.05	4.375% due 15/01/2028	11,575 2,000	10,396 1,912		4.625% due 15/11/2028 Churchill Downs, Inc.	2,000	1,872	
	-	159,091	8.49	Ball Corp. 2.875% due 15/08/2030	5,000	4,296	0.23	4.750% due 15/01/2028 5.500% due 01/04/2027	5,000 1,600	4,795 1,584	0.08
INDUSTRIALS				6.000% due 15/06/2029 Bath & Body Works, Inc.	1,050	1,074	0.06	5.750% due 01/04/2030 6.750% due 01/05/2031	2,000 800	1,952 813	0.10 0.04
24 Hour Fitness Worldwide, Inc. 8.000% due 01/06/2022 ^ Academy Ltd.	9,500	24	0.00	6.875% due 01/11/2035 9.375% due 01/07/2025	3,000 1,438	3,042 1,520		Cimpress PLC 7.000% due 15/06/2026	800	783	0.04
6.000% due 15/11/2027 Acushnet Co.	550	541	0.03	Bausch & Lomb Escrow Corp. 8.375% due 01/10/2028	7,225	7,631	0.41	Cinemark USA, Inc. 5.250% due 15/07/2028	1,225	1,125	
7.375% due 15/10/2028 AdaptHealth LLC	350	365	0.02		12,200	11,777	0.63	5.875% due 15/03/2026 CITGO Petroleum Corp. 8.375% due 15/01/2029	600 3,100	3,190	0.03
6.125% due 01/08/2028 Adient Global Holdings Ltd.	200	173	0.01	Beacon Roofing Supply, Inc. 6.500% due 01/08/2030	3,200	3,274	0.17	Clarios Global LP 6.750% due 15/05/2028	5,000	5,104	
7.000% due 15/04/2028 ADT Security Corp.	1,000	1,034	0.06	Block, Inc. 3.500% due 01/06/2031	5,000	4,449	0.24	Clarivate Science Holdings Corp. 4.875% due 01/07/2029	5,000	4,697	
4.875% due 15/07/2032 Advantage Sales & Marketing, In	3,200 ic.	2,963	0.16	Bombardier, Inc. 6.000% due 15/02/2028	3,000	2,926		Clear Channel International BV 6.625% due 01/08/2025	1,300	1.307	
6.500% due 15/11/2028 Ahead DB Holdings LLC	5,725	5,282		7.125% due 15/06/2026 7.500% due 01/02/2029 7.875% due 15/04/2027	3,879 3,700 2,611	3,864 3,765 2,614	0.20	Clear Channel Outdoor Holdings, I 5.125% due 15/08/2027		2,102	
Ahlstrom Holding Oy	10,000	8,723	0.47	Boyne USA, Inc. 4.750% due 15/05/2029	2,500	2,354		Cloud Software Group, Inc. 6.500% due 31/03/2029	7,000	6,673	
4.875% due 04/02/2028 Air Canada	4,000	3,512		Buckeye Partners LP 4.125% due 01/03/2025	2,000	1,941		Clydesdale Acquisition Holdings, I 8.750% due 15/04/2030	nc.	9,336	
	2,500 1,750	2,390 1,230		4.500% due 01/03/2028 Builders FirstSource, Inc.	700		0.04	Coherent Corp. 5.000% due 15/12/2029	600		0.03
	4,250	4,215	0.23	5.000% due 01/03/2030 CAB SELAS	5,000	4,834	0.26	CommScope, Inc. 4.750% due 01/09/2029	1,525	1,025	0.05
Allegiant Travel Co. 7.250% due 15/08/2027	1,000	980	0.05		5,000	4,937	0.26	6.000% due 01/03/2026 Community Health Systems, Inc.	2,500	2,230	
Allison Transmission, Inc. 3.750% due 30/01/2031	4,000	3,538	0.19	4.000% due 15/11/2030 \$ Cablevision Lightpath LLC	900	730	0.04	4.750% due 15/02/2031 5.250% due 15/05/2030	5,000 3,000	3,937 2,513	0.13
Altice Financing S.A. 5.000% due 15/01/2028	4,000	3,629	0.19	5.625% due 15/09/2028 Caesars Entertainment, Inc.	4,000	3,157	0.17	5.625% due 15/03/2027 8.000% due 15/03/2026	6,650 741	6,187 739	0.33
Altice France S.A. 5.125% due 15/01/2029 5.125% due 15/07/2029	3,000 4,000	2,336 3,117		4.625% due 15/10/2029 7.000% due 15/02/2030	8,200 1,300	7,407 1,334		Comstock Resources, Inc. 5.875% due 15/01/2030 6.750% due 01/03/2029	3,000 4,075	2,606 3,732	
5.500% due 15/01/2028 5.500% due 15/10/2029	8,000 2,000	6,595 1,571	0.35	Capstone Borrower, Inc. 8.000% due 15/06/2030	2,050	2,135	0.11	Connect Finco SARL 6.750% due 01/10/2026	2,000	1,990	
8.125% due 01/02/2027 11.500% due	3,000	2,768		Cargo Aircraft Management, Inc. 4.750% due 01/02/2028	5,300	4,857	0.26	Consolidated Communications, Inc. 5.000% due 01/10/2028		1,642	
01/02/2027 (a)(g) € AMC Networks, Inc.	800		0.05	Carnival Corp. 4.000% due 01/08/2028	5,000	4,652		Coty, Inc. 5.000% due 15/04/2026	1,045	1,029	
4.750% due 01/08/2025	6,100 4,900	4,660 4,775		5.750% due 01/03/2027 6.000% due 01/05/2029 7.625% due 01/03/2026 (h)	8,900 2,500 5,000	8,688 2,407 5,094	0.13	6.625% due 15/07/2030 Covanta Holding Corp.	3,700	3,803	
American Airlines Pass-Through 3.375% due 01/11/2028	2,013	1,847	0.10	Carnival PLC	5,000	4,020		4.875% due 01/12/2029 5.000% due 01/09/2030	750 1,000		0.04 0.05
American Airlines, Inc. 5.500% due 20/04/2026 5.750% due 20/04/2029	5,583 16,725	5,547 16,322		Catalent Pharma Solutions, Inc. 2.375% due 01/03/2028	2,000	1,929		CQP Holdco LP 5.500% due 15/06/2031	3,500	3,322	0.18
Antero Resources Corp. 5.375% due 01/03/2030	700		0.04	3.125% due 15/02/2029 \$ CCO Holdings LLC	6,000	5,257	0.28	Crocs, Inc. 4.250% due 15/03/2029	2,000	1,794	0.10
APi Group DE, Inc. 4.750% due 15/10/2029	4,000	3,762	0.20	4.250% due 01/02/2031 4.250% due 15/01/2034	5,000 3,700	4,376 3,012	0.16	Crowdstrike Holdings, Inc. 3.000% due 15/02/2029	1,800	1,629	0.09
Arches Buyer, Inc. 4.250% due 01/06/2028	3,500	3,173	0.17		10,000 10,000	9,028 8,578		Crown Americas LLC 5.250% due 01/04/2030	1,000	986	0.05

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
CSC Holdings LLC 3.375% due 15/02/2031 \$	4,000 \$			Graphic Packaging International I 3.500% due 01/03/2029 \$	LC 5,000 \$	4,520		Legacy LifePoint Health LLC 4.375% due 15/02/2027 \$	4,900 \$	4,529	
4.125% due 01/12/2030	2,500	1,905	0.10	Gray Television, Inc.		.,520	0.2.	Level 3 Financing, Inc.	1,500 \$.,525	0.2.
4.500% due 15/11/2031 6.500% due 01/02/2029	1,000 3,000	2,650	0.04 0.14	5.875% due 15/07/2026 Grifols S.A.	1,000	974	0.05	3.750% due 15/07/2029 LifePoint Health, Inc.	5,000	2,600	0.14
DaVita, Inc. 4.625% due 01/06/2030	4,100	3,583	0.19	4.750% due 15/10/2028	9,675	8,785	0.47	11.000% due 15/10/2030	3,800	4,007	0.21
Diamond Foreign Asset Co. 8.500% due 01/10/2030	775	703	0.04	GTCR W-2 Merger Sub LLC 7.500% due 15/01/2031	3,400	3,595	0.19	Light & Wonder International, Inc 7.500% due 01/09/2031	2,000	2,087	0.11
Diamond Offshore Drilling, Inc.				Harbour Energy PLC 5.500% due 15/10/2026	3,800	3,718	0.20	Lindblad Expeditions Holdings, In 9.000% due 15/05/2028	c. 3,000	3,115	0.17
13.000% due 21/12/2026 Diamond Sports Group LLC	77	/5	0.00	HealthEquity, Inc. 4.500% due 01/10/2029	1,800	1,674	0.09	Lindblad Expeditions LLC 6.750% due 15/02/2027	1,900	1,892	0.10
5.375% due 15/08/2026 ^ Directy Financing LLC	8,000	410	0.02	Hertz Corp. 4.625% due 01/12/2026	1,200	1,077		Live Nation Entertainment, Inc. 3.750% due 15/01/2028	825	•	0.04
5.875% due 15/08/2027 DISH DBS Corp.	10,000	9,404	0.50	Hilton Domestic Operating Co., In	c.	•		Madison IAQ LLC			
5.250% due 01/12/2026	5,000	4,293 10,233		3.625% due 15/02/2032 3.750% due 01/05/2029	5,975 2,000	5,222 1,856	0.10	4.125% due 30/06/2028 MajorDrive Holdings LLC	2,450	2,230	0.12
5.750% due 01/12/2028 5.875% due 15/11/2024	12,800 5,000	4,693	0.25	4.000% due 01/05/2031 Hilton Grand Vacations Borrower	2,000 Escrow LI	1,834 L C	0.10	6.375% due 01/06/2029 Marriott Ownership Resorts, Inc.	12,475	10,755	0.57
7.750% due 01/07/2026 DISH Network Corp.	3,000	2,093	0.11	4.875% due 01/07/2031 5.000% due 01/06/2029	3,000 2,500	2,659 2,309		4.500% due 15/06/2029	2,350	2,074	0.11
11.750% due 15/11/2027	2,500	2,612	0.14	Hologic, Inc.				Mauser Packaging Solutions Hold 7.875% due 15/08/2026	ing Co. 3,500	3,565	0.19
DT Midstream, Inc. 4.125% due 15/06/2029	4,000	3,685		3.250% due 15/02/2029 Howard Midstream Energy Partne	1,000	908	0.05	9.250% due 15/04/2027	2,000	1,965	
4.375% due 15/06/2031 Edgewell Personal Care Co.	1,700	1,536	0.08	6.750% due 15/01/2027	3,000	2,970		McAfee Corp. 7.375% due 15/02/2030	4,000	3,658	0.20
4.125% due 01/04/2029	800	729	0.04	8.875% due 15/07/2028 Howmet Aerospace, Inc.	2,825	2,968	0.16	Medline Borrower LP 3.875% due 01/04/2029	10,925	9,891	0.53
Element Solutions, Inc. 3.875% due 01/09/2028	1,200	1,106	0.06	5.950% due 01/02/2037 iHeartCommunications, Inc.	2,000	2,090	0.11	5.250% due 01/10/2029	3,800	3,587	
Embecta Corp. 5.000% due 15/02/2030 (h)	4,300	3,653	0.20	4.750% due 15/01/2028 8.375% due 01/05/2027	2,100 2,200	1,617 1,430		Merlin Entertainments Ltd. 5.750% due 15/06/2026	2,000	1,981	0.11
Emerald Debt Merger Sub LLC 6.625% due 15/12/2030	3,800	3,886	0.21	IHO Verwaltungs GmbH (4.750%	Cash or 5.	500% P	IK)	Midwest Gaming Borrower LLC 4.875% due 01/05/2029	5,000	4,656	0.25
EnLink Midstream LLC 5.625% due 15/01/2028	5,000	4,948		4.750% due 15/09/2026 (b) IHO Verwaltungs GmbH (6.000 %)	2,000 Cash or 6.	1,918 . 750% P I		Molina Healthcare, Inc. 3.875% due 15/05/2032	1,900	1,662	0.09
6.500% due 01/09/2030	3,500	3,577		6.000% due 15/05/2027 (b) IHO Verwaltungs GmbH (6.375%)	2,000 Cash or 7.	1,951 . 125% P I		MPH Acquisition Holdings LLC 5.500% due 01/09/2028	4,247	3,808	
EnLink Midstream Partners LP 4.150% due 01/06/2025	1,987	1,944	0.10	6.375% due 15/05/2029 (b)	1,750	1,719		5.750% due 01/11/2028 (h)	5,000	4,068	
EQM Midstream Partners LP 4.000% due 01/08/2024	1,123	1,113	0.06	Imola Merger Corp. 4.750% due 15/05/2029	5,000	4,757	0.25	Murphy Oil USA, Inc. 3.750% due 15/02/2031	1,000	872	0.05
4.500% due 15/01/2029 4.750% due 15/01/2031	7,700 4,650	7,281 4,334	0.39 0.23	Ingevity Corp. 3.875% due 01/11/2028	5,000	4,484	0.24	Nabors Industries, Inc. 7.375% due 15/05/2027	3,000	2,942	0.16
6.000% due 01/07/2025 6.500% due 01/07/2027	735 4,000	735 4,075	0.04 0.22	Innophos Holdings, Inc. 9.375% due 15/02/2028	7,200	6,546	0.35	9.125% due 31/01/2030 NCL Corp. Ltd.	500	502	0.03
6.500% due 15/07/2048 Fertitta Entertainment LLC	3,800	3,899	0.21	Intelligent Packaging Holdco Issue 9.750% PIK)	er LP (9.00	00% Cas	h or	5.875% due 15/03/2026 5.875% due 15/02/2027	4,800 1,775	4,694 1,761	
4.625% due 15/01/2029	2,000	1,816	0.10	9.000% due 15/01/2026 (b)	3,000	2,581	0.14	NCR Atleos Corp.			
First Student Bidco, Inc. 4.000% due 31/07/2029	3,000	2,604	0.14	Intelligent Packaging Ltd. Finco, In 6.000% due 15/09/2028	nc. 4,000	3,736	0.20	9.500% due 01/04/2029 NCR Voyix Corp.	6,575	6,992	0.37
Ford Motor Co. 6.100% due 19/08/2032	2,500	2,521	0.13	Intelsat Jackson Holdings S.A. 6.500% due 15/03/2030	11,249	10,744	0.57	5.000% due 01/10/2028 5.125% due 15/04/2029	950 2,200	899 2,094	0.05 0.11
Fortrea Holdings, Inc. 7.500% due 01/07/2030	2,500	2,571	0.14	Iris Holdings, Inc. (8.750% Cash of 8.750% due 15/02/2026 (b)	9. 500 % 2,875	PIK) 2,444	0.12	5.250% due 01/10/2030 NESCO Holdings, Inc.	1,200	1,104	0.06
Foundation Building Materials, Ir	ıc.	•		Jazz Securities DAC	,			5.500% due 15/04/2029	2,250	2,083	0.11
6.000% due 01/03/2029 Frontier Communications Holding	11,000	9,902	0.53	4.375% due 15/01/2029 Jeld-Wen, Inc.	1,000	932	0.05	Newell Brands, Inc. 6.375% due 15/09/2027 (h)	1,250	1,245	0.07
5.000% due 01/05/2028 5.875% due 15/10/2027	2,000 3,000	1,850 2,901		4.625% due 15/12/2025 4.875% due 15/12/2027	750 200		0.04 0.01	6.375% due 01/04/2036 Newfold Digital Holdings Group,	300	275	0.01
Gap, Inc.				Kaiser Aluminum Corp.				6.000% due 15/02/2029	12,000	9,078	0.48
3.625% due 01/10/2029 3.875% due 01/10/2031	9,300 2,800	7,963 2,310		4.500% due 01/06/2031 4.625% due 01/03/2028	1,000 800		0.05 0.04	Nexstar Media, Inc. 5.625% due 15/07/2027	1,000	968	0.05
Garda World Security Corp. 4.625% due 15/02/2027	4,500	4,342	0.23	Kinetik Holdings LP 6.625% due 15/12/2028	3,000	3,058	0.16	NextEra Energy Operating Partne 3.875% due 15/10/2026	rs LP 200	191	0.01
6.000% due 01/06/2029 7.750% due 15/02/2028	5,000 6,000	4,487 6,214	0.24	LABL, Inc.				4.500% due 15/09/2027 7.250% due 15/01/2029	2,925 4,400	2,818 4,609	0.15
GFL Environmental, Inc.				5.875% due 01/11/2028 6.750% due 15/07/2026	4,825 2,000	4,381 1,947	0.10	Noble Finance LLC			
3.500% due 01/09/2028 4.000% due 01/08/2028	5,000 5,000	4,625 4,625	0.25	8.250% due 01/11/2029 10.500% due 15/07/2027	1,000 2,000	844 1,920	0.05	8.000% due 15/04/2030 Novelis Corp.	5,600	5,832	0.31
5.125% due 15/12/2026 GN Bondco LLC	1,000	990	0.05	Lamar Media Corp. 3.625% due 15/01/2031	275	245	0.01	3.250% due 15/11/2026 3.875% due 15/08/2031	3,000 7,000	2,826 6,179	
9.500% due 15/10/2031 Go Daddy Operating Co. LLC	6,200	6,061	0.32	Lamb Weston Holdings, Inc.				4.750% due 30/01/2030	5,000	4,710	
3.500% due 01/03/2029	5,000	4,534	0.24	4.125% due 31/01/2030 4.375% due 31/01/2032 4.875% due 15/05/2028	3,000 1,000		0.05	NuStar Logistics LP 5.750% due 01/10/2025 6.375% due 01/10/2030	2,000	1,989	
goeasy Ltd. 9.250% due 01/12/2028	6,600	7,054	0.38	4.875% due 15/05/2028 Las Vegas Sands Corp.	2,000	1,958		6.375% due 01/10/2030 Olympus Water U.S. Holding Corp		1,304	
Graham Packaging Co., Inc. 7.125% due 15/08/2028	6,700	6,038	0.32	3.900% due 08/08/2029	15,275	14,094	0.75		1,000 7,000	1,016 6,307	

	PAR	FAIR VALUE	% OF NET		PAR	FAIF VALUE			PAR	FAIR VALUE	% OF NET
DESCRIPTION	(0005)	, ,	ASSETS	DESCRIPTION	(000S)	(0005) ASSETS	DESCRIPTION	(000S)		ASSETS
6.250% due 01/10/2029 \$	8,000 S 2,000	1,779	0.41 0.10	Seadrill Finance Ltd. 8.375% due 01/08/2030	\$ 3,500	\$ 3,655	5 0.20	5.500% due 15/11/2027 6.250% due 15/03/2026 6.750% due 15/08/2028	7,000 \$ 1,750 5,000	6,864 1,749 5,122	
ON Semiconductor Corp. 3.875% due 01/09/2028	4,275	3,969	0.21	Seagate HDD Cayman 5.750% due 01/12/2034	1,800	1 732	2 0.09	6.875% due 15/12/2030	1,800	1,855	
Organon & Co.	1,273	5,505	0.21	8.250% due 15/12/2029	1,150		0.03	7.125% due 01/12/2031	700	734	0.04
4.125% due 30/04/2028 5.125% due 30/04/2031	6,800 10,400	6,265 8,907		8.500% due 15/07/2031 9.625% due 01/12/2032	1,175 2,000		0.07 0.12	Transocean Titan Financing Ltd. 8.375% due 01/02/2028	4,000	4,153	0.22
Outfront Media Capital LLC	,	,		Sealed Air Corp.	1.505	1.500	0.00	Transocean, Inc. 8.750% due 15/02/2030	1,900	1,987	0.11
4.250% due 15/01/2029 5.000% due 15/08/2027	2,000 2,125	1,807 2,056		7.250% due 15/02/2031 Sensata Technologies BV	1,505	•	3 0.09	Travel + Leisure Co.	·	•	
Owens-Brockway Glass Container 7.250% due 15/05/2031	, Inc . 3,000	3,045	0.16	4.000% due 15/04/2029 Sensata Technologies, Inc.	5,000	•	2 0.25	4.625% due 01/03/2030 6.000% due 01/04/2027	5,000 25	4,478 25	0.00
Pactiv Evergreen Group Issuer LLC 4.375% due 15/10/2028	3,000	2,808	0.15	3.750% due 15/02/2031 Simmons Foods, Inc.	5,000	4,414	0.24	6.625% due 31/07/2026 Trident TPI Holdings, Inc.	3,500	3,534	0.19
Pactiv Evergreen Group Issuer, Inc 4.000% due 15/10/2027		4,678		4.625% due 01/03/2029	8,000	6,929	0.37	12.750% due 31/12/2028 TriNet Group, Inc.	9,750	10,445	0.56
Performance Food Group, Inc.	3,000	4,070	0.23	Sirius XM Radio, Inc. 3.875% due 01/09/2031	2,000		0.09	3.500% due 01/03/2029	5,000	4,479	0.24
4.250% due 01/08/2029 6.875% due 01/05/2025	3,000 1,000	2,755 1,004		4.125% due 01/07/2030 5.000% due 01/08/2027	3,250 2,000		0.15	Triton Water Holdings, Inc. 6.250% due 01/04/2029	3,000	2,616	0.14
Permian Resources Operating LLC		4.020	0.20	SM Energy Co. 6.500% due 15/07/2028	800	001	0.04	Triumph Group, Inc. 7.750% due 15/08/2025	4,000	3,990	0.21
5.375% due 15/01/2026 7.000% due 15/01/2032	5,000 1,800	4,938 1,858		Southwestern Energy Co.				9.000% due 15/03/2028	6,950	7,399	0.40
PetSmart, Inc. 4.750% due 15/02/2028	6,000	5,661	0.30	4.750% due 01/02/2032 5.375% due 01/02/2029	200 1,800		0.01 0.09	Twilio, Inc. 3.625% due 15/03/2029	3,000	2,740	0.15
Post Holdings, Inc.	·	,		5.375% due 15/03/2030	2,200		0.12	3.875% due 15/03/2031 U.S. Acute Care Solutions LLC	3,500	3,124	0.17
4.500% due 15/09/2031 4.625% due 15/04/2030	2,779 9,000	2,494 8,288		Spectrum Brands, Inc. 3.875% due 15/03/2031	3,100		0.15	6.375% due 01/03/2026	6,000	5,020	0.27
5.625% due 15/01/2028	4,975	4,934	0.26	5.500% due 15/07/2030	2,200	2,137	0.11	U.S. Foods, Inc.	7 000	6 6 5 1	0.26
Presidio Holdings, Inc. 4.875% due 01/02/2027	2,500	2,453	0.13	Spirit AeroSystems, Inc. 4.600% due 15/06/2028	6,275	5.557	0.30	4.750% due 15/02/2029 7.250% due 15/01/2032	7,000 900	6,654 940	0.36 0.05
8.250% due 01/02/2028	3,750	3,792		9.375% due 30/11/2029 9.750% due 15/11/2030	3,000 900		0.18	Uber Technologies, Inc. 4.500% due 15/08/2029	4,000	3,823	0.20
Prestige Brands, Inc. 3.750% due 01/04/2031	50	44	0.00	Spirit Loyalty Cayman Ltd. 8.000% due 20/09/2025				United Airlines, Inc.	,	•	
Prime Security Services Borrower 3.375% due 31/08/2027	LLC 2,000	1,856	0.10	SRS Distribution, Inc.	4,600	3,313	0.18	4.375% due 15/04/2026 4.625% due 15/04/2029	4,975 9,700	4,852 9,082	0.26 0.49
5.750% due 15/04/2026 6.250% due 15/01/2028	1,000 5,000		0.05	6.125% due 01/07/2029	4,300	4,082	2 0.22	Univision Communications, Inc. 4.500% due 01/05/2029	7,000	6,254	
PTC, Inc.	·	,		Stagwell Global LLC 5.625% due 15/08/2029	1,000	921	0.05	6.625% due 01/06/2027	2,000	1,996	0.11
4.000% due 15/02/2028	1,550	1,470	0.08	Standard Industries, Inc. 3.375% due 15/01/2031	4,000	3 ///7	0.18	8.000% due 15/08/2028 UPC Holding BV	3,050	3,149	0.17
Raising Cane's Restaurants LLC 9.375% due 01/05/2029	1,025	1,095	0.06	4.375% due 15/07/2030	2,500	2,299	0.12	5.500% due 15/01/2028	3,000	2,831	0.15
Resorts World Las Vegas LLC	250	240	0.01	4.750% due 15/01/2028 5.000% due 15/02/2027	3,500 1,500		0.18	Valaris Ltd. 8.375% due 30/04/2030	6,925	7,101	U 38
4.625% due 16/04/2029 8.450% due 27/07/2030	250 2,275	2,348	0.01 0.13	Star Parent, Inc.				Venture Global Calcasieu Pass LL		7,101	0.50
Ritchie Bros Holdings, Inc.				9.000% due 01/10/2030 Station Casinos LLC	600	633	0.03	3.875% due 15/08/2029 4.125% due 15/08/2031	5,000 3,000	4,542 2,647	0.24 0.14
6.750% due 15/03/2028 7.750% due 15/03/2031	1,250 2,000	1,289 2,135		4.500% due 15/02/2028	2,800		0.14	Venture Global LNG, Inc.	3,000	2,047	0.14
Rockcliff Energy LLC 5.500% due 15/10/2029	6,000	5,679	0.20	4.625% due 01/12/2031 Strathcona Resources Ltd.	1,900	1,/15	0.09	8.125% due 01/06/2028 8.375% due 01/06/2031	6,000 10,800	6,065 10,811	
Rockies Express Pipeline LLC		,		6.875% due 01/08/2026	4,625	4,420	0.24	9.500% due 01/02/2029 9.875% due 01/02/2032	3,200 1,600	3,388 1,668	0.18
4.800% due 15/05/2030 4.950% due 15/07/2029	2,000 2,000	1,833 1,915		Sugarhouse HSP Gaming Prop 5.875% due 15/05/2025	3,150	3,132	0.17	Vertiv Group Corp.			
Roller Bearing Co. of America, Inc 4.375% due 15/10/2029	3,000	2,780	0.15	Tapestry, Inc. 7.700% due 27/11/2030	3,525	3,714	0.20	4.125% due 15/11/2028 ViaSat, Inc.	7,000	6,572	0.35
Rolls-Royce PLC	-1000	_,. 00	5	TEGNA, Inc.	4.00-			5.625% due 15/09/2025 5.625% due 15/04/2027	1,700 1,800	1,659	
3.625% due 14/10/2025 5.750% due 15/10/2027	1,000 1,750	964 2,245	0.05 0.12	4.625% due 15/03/2028 4.750% due 15/03/2026	1,000 1,000	973	0.05	6.500% due 15/07/2028	2,000	1,743 1,645	
Royal Caribbean Cruises Ltd. 4.250% due 01/07/2026	5,000	4,832	0.26	5.000% due 15/09/2029 Teleflex, Inc.	4,000	3,6/0	0.20	Victoria's Secret & Co. 4.625% due 15/07/2029	2,000	1,673	0.09
5.375% due 15/07/2027	3,000	2,972	0.16	4.250% due 01/06/2028	800	759	0.04	Viking Cruises Ltd. 5.875% due 15/09/2027	5,000	4,829	0.26
5.500% due 31/08/2026 5.500% due 01/04/2028	10,000 7,100	9,908 7,014		Tenet Healthcare Corp. 4.375% due 15/01/2030	4,000	3,711	0.20	7.000% due 15/02/2029	4,000	3,970	
7.250% due 15/01/2030	2,000	2,090	0.11	5.125% due 01/11/2027	3,500	3,424	0.18	9.125% due 15/07/2031	3,000	3,199	0.17
7.500% due 15/10/2027 9.250% due 15/01/2029	700 1,000	737 1,076	0.04	6.125% due 01/10/2028 6.125% due 15/06/2030	9,200 5,000		2 0.49 2 0.27	Virgin Media Secured Finance PL 4.500% due 15/08/2030	5,000	4,458	0.24
Sabre GLBL, Inc.		,		6.875% due 15/11/2031 Thor Industries, Inc.	3,200		0.18	5.500% due 15/05/2029	4,000	3,869	
8.625% due 01/06/2027 11.250% due 15/12/2027	1,983 800	1,806 787	0.10	4.000% due 15/10/2029	700	625	0.03	Vital Energy, Inc. 9.750% due 15/10/2030	675	700	0.04
Scientific Games Holdings LP 6.625% due 01/03/2030	7,000	6,626	0.35	TK Elevator Holdco GmbH 7.625% due 15/07/2028	4,734	4,656	0.25	Vmed O2 UK Financing PLC 4.250% due 31/01/2031	5,000	4,372	0.23
SCIH Salt Holdings, Inc. 4.875% due 01/05/2028	3,000	2,810	0.15	TK Elevator U.S. Newco, Inc. 5.250% due 15/07/2027	3,500	3,441	0.18	VOC Escrow Ltd. 5.000% due 15/02/2028	2,000	1,917	0.10
Scotts Miracle-Gro Co. 4.375% due 01/02/2032	4,025	3,406		TopBuild Corp. 4.125% due 15/02/2032	900	802	2 0.04	WESCO Distribution, Inc. 7.125% due 15/06/2025	3,000	3,024	
Scripps Escrow, Inc.				TransDigm, Inc. 4.625% due 15/01/2029	17,400		0.87	White Cap Buyer LLC			
5.375% due 15/01/2031	3,800	2,793	0.15	4.875% due 01/05/2029	800		0.87	6.875% due 15/10/2028	7,200	6,979	0.37

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
White Cap Parent LLC (8.250% C 8.250% due 15/03/2026 (b) \$		000% PIK) 5,232	0.28	FirstEnergy Corp. 3.400% due 01/03/2050	\$ 1,000 \$	706	0.04	COMMON STOCKS COMMUNICATION SERV	ICES		
7.375% due 01/10/2031	2,750 800	2,600 839	0.14 0.04	Genesis Energy LP 7.750% due 01/02/2028 8.000% due 15/01/2027	2,000 3,000	2,009 3,052	0.11 0.16	Clear Channel Outdoor Holdings, Inc. (c) iHeartMedia, Inc. 'B' (c)	167,378 \$ 29,972	305 72	0.02
	4,150 3,000	3,561 2,717	0.19 0.15	High Ridge Brands Co. 8.875% due 15/03/2025 ^ NGL Energy Operating LLC	2,500	41	0.00	Intelsat Emergence S.A. (c)(g)	152,416	4,342	0.23
WR Grace Holdings LLC 4.875% due 15/06/2027	1,000	963	0.05	7.500% due 01/02/2026 NSG Holdings LLC	3,975	4,018	0.21		_	4,719	0.25
Wyndham Hotels & Resorts, Inc. 4.375% due 15/08/2028	3,000	2,807	0.15	7.750% due 15/12/2025 PBF Holding Co. LLC	146	146	0.01	CHC Group LLC (c)	3,887	0	0.00
Wynn Las Vegas LLC 5.250% due 15/05/2027	3,000	2,922	0.16	6.000% due 15/02/2028 7.875% due 15/09/2030	1,000 1,125	975 1,147		FINANCIALS	, <u> </u>		
Wynn Resorts Finance LLC	1,245 3,000	1,239 2,835	0.07	Tallgrass Energy Partners LP 5.500% due 15/01/2028 6.000% due 31/12/2030	1,750 2,000	1,656 1,862		Voyager Aviation Holdings LLC (c)	833 _	0	0.00
XPO, Inc.	•	·		7.500% due 01/10/2025	1,000			INDUSTRIALS			
Yum! Brands, Inc. 3.625% due 15/03/2031	2,000	2,686	0.11	Telecom Italia Capital S.A. 6.375% due 15/11/2033 7.200% due 18/07/2036 7.721% due 04/06/2038	2,500 2,500 1,000	2,449 2,513 1,020		Serta Simmons Bedding LLC (c)(g)	1,852	23 4,742	0.00 0.25
4.750% due 15/01/2030	5,000 2,000 2,000	4,681 1,941 2,198	0.25 0.10 0.12	Telecom Italia SpA 7.875% due 31/07/2028	€ 11,400	14,026		WARRANTS			
Zayo Group Holdings, Inc.	2,500	2,007	0.12	TerraForm Power Operating 4.750% due 15/01/2030		1,862	0.10	Revlon Group Holdings LLC - 28/04/2028	30,870	0	0.00
ZF North America Capital, Inc. 6.875% due 14/04/2028	550	570	0.03	5.000% due 31/01/2028 Vistra Operations Co. LLC	2,000	1,944	0.10	PREFERRED SECURITIE	S		
	1,450	1,547	0.08	5.000% due 31/07/2027 7.750% due 15/10/2031	650 5,000	633 5,197		Voyager Aviation Holding 9.500%	js LLC 5,000	0	0.00
4.875% due 15/01/2030	5,100	4,555	0.24	T.I.C D. I.O.N.	_	84,643		Total Transferable Securit	ies \$	1,770,912	94.55
ZipRecruiter, Inc. 5.000% due 15/01/2030	900	787	0.04	Total Corporate Bonds & Notes		1,671,373	89.24	INVESTMENT FUNDS	_		
	_1	1,427,639	76.23	U.S. TREASURY OBLIGAT	IONS			COLLECTIVE INVESTMEN	NT SCHEMES		
UTILITIES				U.S. Treasury Notes 4.250% due 15/10/2025	50,000	49,913	2.66	PIMCO Funds: Global Investors Series plc -			
	2,500 2,500	2,406 2,482	0.13 0.13	NON-AGENCY MORTGAG		D SECURITI	IES	PIMCO Asia High Yield Bond Fund (e)	661,211	6,110	0.33
	2,000 1,100	1,990 1,115	0.11 0.06	Countrywide Alternative Loa 5.932% due 20/05/2046 Countrywide Home Loan Mo	53 ortgage Pas	s-Through T		PIMCO Funds: Global Investors Series plc - PIMCO European High	1 742 572	21 702	1 16
	0,000 2,500	8,783 2,379	0.47 0.13	6.170% due 25/02/2036 Deutsche ALT-A Securities, I 5.500% due 25/12/2035	1 nc. Mortga 38	ge Loan Tru	0.00 st 0.00	Yield Bond Fund (e) PIMCO Select Funds plc - PIMCO US Dollar	1,743,573	21,783	1.16
5.000% due 01/02/2031	2,300 4,200	2,111 4,029	0.11	GSR Mortgage Loan Trust 5.939% due 25/04/2035	1	1	0.00	Short-Term Floating NAV Fund (e)	4,640,942	46,245	2.47
Clearway Energy Operating LLC		4,057		MortgagelT Trust 6.110% due 25/02/2035	26 _	25	0.00	Total Investment Funds	\$	74,138	3.96
CrownRock LP 5.625% due 15/10/2025	3,000	2,998	0.16		-	102	0.01				
Edison International 8.125% due 15/06/2053	1,000	1,023	0.06	ASSET-BACKED SECURITI Credit-Based Asset Servicing		zation Truct					
Endeavor Energy Resources LP 5.750% due 30/01/2028	5,000	5,008	0.27	3.311% due 25/01/2037	76 <u>_</u>	24					

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received ⁽¹⁾	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 912	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (930)	\$ 912	\$ 912	0.05
Total Repurcha	ase Agreeme	ents				\$ (930)	\$ 912	\$ 912	0.05

(1) Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FUTURES Unrealised Expiration # of % of Appreciation/ Description Type Month Contracts (Depreciation) **Net Assets** Euro-Bund 10-Year Bond March Futures 03/2024 204 (934)(0.05)Short U.S. Treasury 2-Year Note March Futures Long 03/2024 528 1,134 0.06 U.S. Treasury 5-Year Note March Futures Short 03/2024 1,027 (2,419)(0.13)U.S. Treasury 10-Year Ultra March Futures Long 03/2024 214 1,071 0.06 \$ (1,148) (0.06)Total Financial Derivative Instruments Dealt in on a Regulated Market \$ (1,148) (0.06)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Jaguar Land Rover Automotive PLC Newell Brands, Inc.	5.000% 1.000	20/06/2028 20/06/2028	€ 9,600 \$ 2,275	\$ 776 129	0.04 0.01
				\$ 905	0.05

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)					
Index/Tranches	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.HY-40 5-Year Index	5.000%	20/06/2028	\$ 99	\$ 5	0.00
CDX.HY-41 5-Year Index	5.000	20/12/2028	90,981	5,101	0.27
				\$ 5,106	0.27
Total Centrally Cleared Financial Derivative Instruments				\$ 6,011	0.32

- (1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FORWARD FOREIGN CURRENCY CONTRACTS

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 2,952	\$ 3,224	\$ 2	\$ (40)	\$ (38)	0.00
	01/2024	£ 186	236	0	(1)	(1)	0.00
CBK	01/2024	\$ 5,430	€ 4,959	49	0	49	0.00
MBC	01/2024	CAD 1,299	\$ 960	0	(25)	(25)	0.00
	01/2024	€ 269	293	0	(5)	(5)	0.00
MYI	01/2024	66,484	73,076	1	(383)	(382)	(0.02)
	01/2024	\$ 3,315	€ 3,029	32	` 0	32	0.00
	01/2024	42	£ 33	0	0	0	0.00
UAG	01/2024	£ 1,062	\$ 1,344	0	(10)	(10)	0.00
				\$ 84	\$ (464)	\$ (380)	(0.02)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation, Institutional EUR (Hedged) Income, Investor EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€ 402	\$ 437	\$ 0	\$ (7)	\$ (7)	0.00
	01/2024	\$ 19,777	€ 18,120	246	(2)	244	0.01
BRC	01/2024	102,372	93,084	477	0	477	0.02
CBK	01/2024	€ 18,632	\$ 20,323	(1)	(264)	(265)	(0.01)

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
MBC	01/2024 01/2024	\$ 51 € 15.943	€ 47 \$ 17,209	\$ 1	\$ 0 (407)	\$ 1 (407)	0.00 (0.02)
	01/2024	\$ 59	€ 54	1	0	1	0.00
MYI	01/2024	114,579	104,246	603	0	603	0.03
UAG	01/2024	114,667	104,246	515	0	515	0.03
				\$ 1,842	\$ (680)	\$ 1,162	0.06

As at 31 December 2023, the Institutional GBP (Hedged) Accumulation and Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	\$ 2,718	£ 2,146	\$ 17	\$ 0	\$ 17	0.00
BPS	01/2024	£ 115	\$ 145	0	(2)	(2)	0.00
	01/2024	\$ 2,299	£ 1,812	12	0	12	0.00
BRC	01/2024	38	30	0	0	0	0.00
CBK	01/2024	£ 24	\$ 30	0	0	0	0.00
GLM	01/2024	\$ 26	£ 20	0	0	0	0.00
MBC	01/2024	£ 35	\$ 44	0	0	0	0.00
	01/2024	\$ 118	£ 94	1	0	1	0.00
MYI	01/2024	5	4	0	0	0	0.00
SCX	01/2024	13,304	10,518	105	0	105	0.01
SSB	01/2024	£ 5	\$ 6	0	0	0	0.00
	01/2024	\$ 8,293	£ 6,572	85	0	85	0.00
UAG	01/2024	13,301	10,510	98	0	98	0.01
				\$ 318	\$ (2)	\$ 316	0.02
Total OTC Financial Derivative I	Instruments					\$ 1,098	0.06
Total Investments						\$ 1,851,923	98.88
Other Current Assets & Liabilitie	es					\$ 20,964	1.12
Net Assets						\$ 1,872,887	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) When-issued security.
- (b) Payment in-kind security.
- (c) Security did not produce income within the last twelve months.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.39%):

	Acquisition		Fair	% of
Issuer Description	Date	Cost	Value	Net Assets
Altice France S.A. 11.500% due 01/02/2027	20/12/2023	\$ 852	\$ 890	0.05
Intelsat Emergence S.A.	11/02/2014 - 02/03/2022	15,552	4,342	0.23
Serta Simmons Bedding LLC	29/06/2023	2,634	23	0.00
		\$ 19,038	\$ 5,255	0.28

(h) Securities with an aggregate fair value of \$10,428 (31 December 2022: \$Nil) have been pledged as collateral under the terms of the Master Repurchase Agreements and/or Global Master Repurchase Agreements as at 31 December 2023.

Cash of \$18,197 (31 December 2022: \$10,449) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$630 (31 December 2022: \$Nil) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 305	\$ 1,765,023	\$ 5,584	\$ 1,770,912
Investment Funds	74,138	0	0	74,138
Repurchase Agreements	0	912	0	912
Financial Derivative Instruments ⁽³⁾	(934)	6,895	0	5,961
Totals	\$ 73.509	\$ 1,772,830	\$ 5.584	\$ 1,851,923

Schedule of Investments US High Yield Bond Fund (Cont.)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 413	\$ 1,889,527	\$ 5,525	\$ 1,895,465
Investment Funds	39,162	0	0	39,162
Repurchase Agreements	0	9,269	0	9,269
Financial Derivative Instruments ⁽³⁾	0	11,167	0	11,167
Totals	\$ 39,575	\$ 1,909,963	\$ 5,525	\$ 1,955,063

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Reverse Repurchase Agreements as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Reverse Repurchase Agreements	% of Net Assets
BOS	(1.000)%	15/12/2023	02/02/2024	\$ (2,976)	\$ (2,975)	(0.16)
	4.250	15/12/2023	02/02/2024	(3,090)	(3,096)	(0.17)
BPS	4.500	22/11/2023	TBD ⁽¹⁾	(791)	(795)	(0.04)
	5.000	22/11/2023	TBD ⁽¹⁾	(246)	(247)	(0.01)
MYI	2.500	17/05/2023	TBD ⁽¹⁾	€ (968)	(1,087)	(0.06)
Total Reverse Repurchase Agreements					\$ (8,200)	(0.44)

⁽¹⁾ Open maturity reverse repurchase agreement.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023		As at 31-Dec-2022		
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
BOA	\$ 17	\$ 0	\$ 17	\$ 9	\$ 0	\$ 9
BPS	208	(310)	(102)	N/A	N/A	N/A
BRC	477	(1,020)	(543)	1	0	1
CBK	(215)	300	85	3,592	(3,540)	52
GLM	N/A	N/A	N/A	2	0	2
JPM	N/A	N/A	N/A	(258)	0	(258)
MBC	(435)	330	(105)	1,402	(1,320)	82
MYI	253	(510)	(257)	(4)	0	(4)
RBC	N/A	N/A	N/A	(1)	0	(1)
SCX	105	0	105	3,187	(3,050)	137
SSB	85	0	85	N/A	N/A	N/A
TOR	N/A	N/A	N/A	11	(20)	(9)
UAG	603	(1,280)	(677)	4	0	4

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	29.96	39.23
Transferable securities dealt in on another regulated market*	64.32	56.03
Other transferable securities	0.27	0.24
Investment funds	3.96	1.97
Repurchase agreements	0.05	0.47
Financial derivative instruments dealt in on a regulated market	(0.06)	N/A
Centrally cleared financial derivative instruments	0.32	0.16
OTC financial derivative instruments	0.06	0.40
Reverse repurchase agreements	(0.44)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	2.39	0.70
Corporate Bonds & Notes	89.24	79.60
U.S. Treasury Obligations	2.66	11.62
Non-Agency Mortgage-Backed Securities	0.01	0.04

⁽²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Asset-Backed Securities	0.00	0.00
Common Stocks	0.25	0.21
Rights	N/A	0.01
Warrants	0.00	0.00
Preferred Securities	0.00	0.07
Short-Term Instruments	N/A	3.25
Investment Funds	3.96	1.97
Repurchase Agreements	0.05	0.47
Financial Derivative Instruments Dealt in on a Regulated Market		
Futures	(0.06)	N/A
Centrally Cleared Financial Derivative Instruments		
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.05	N/A
Credit Default Swaps on Credit Indices — Sell Protection	0.27	0.16
OTC Financial Derivative Instruments		
Forward Foreign Currency Contracts	(0.02)	(0.05)
Hedged Forward Foreign Currency Contracts	0.08	0.45
Other Current Assets & Liabilities	1.12	1.50
Net Assets	100.00	100.00

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	
TRANSFERABLE SECURITIES				Block Financial LLC	¢ 4 500 ¢	4 272	0.20	Ford Motor Credit Co. LLC	# 200 #	245	0.04
LOAN PARTICIPATIONS AND	ASSIGNN	IENTS		3.875% due 15/08/2030 Blue Owl Capital Corp.	\$ 1,500 \$	1,3/3	0.29	7.350% due 06/03/2030 Fortress Transportation & Infrastr	\$ 200 \$		0.04
Charter Communications Operation 7.133% due 01/02/2027	ing LLC \$ 88 S	\$ 88	0.02	2.875% due 11/06/2028	300	264	0.05	7.875% due 01/12/2030	300		0.06
7.360% due 07/12/2030	500		0.10	BNP Paribas S.A. 7.750% due 16/08/2029 (d)(f)	700	716	0.15	FS KKR Capital Corp. 7.875% due 15/01/2029	700	742	0.15
	-	587	0.12	8.500% due 14/08/2028 (d)(f)	500		0.13	Gaci First Investment Co.	700		
CORPORATE BONDS & NOTE:	S			BPCE S.A. 6.612% due 19/10/2027	500	515	0.11	5.125% due 14/02/2053	600	545	0.11
BANKING & FINANCE				Brandywine Operating Partnersh		313	0.11	GAIF Bond Issuer Pty. Ltd. 3.400% due 30/09/2026	500	474	0.10
AerCap Ireland Capital DAC 1.750% due 29/10/2024	1,900	1 026	0.20	3.950% due 15/11/2027	500	447	0.09	Global Atlantic Fin Co.			
4.450% due 01/10/2025	500	1,836 491	0.10	Brookfield Finance, Inc. 3.500% due 30/03/2051	400	293	0.06	3.125% due 15/06/2031 4.400% due 15/10/2029	200 800		0.03 0.15
4.450% due 03/04/2026	1,100	1,081	0.22	3.900% due 25/01/2028	1,400	1,350	0.28	GLP Capital LP	700	504	0.44
Agree LP 4.800% due 01/10/2032	100	95	0.02	Cantor Fitzgerald LP 7.200% due 12/12/2028	800	821	0.17	3.350% due 01/09/2024 4.000% due 15/01/2031	700 300		0.14
Alexandria Real Estate Equities,		100	0.04	Capital One Financial Corp.				5.750% due 01/06/2028	700	707	0.15
3.950% due 15/01/2028 Ally Financial, Inc.	200	192	0.04	6.312% due 08/06/2029 Carlyle Finance Subsidiary LLC	400	411	0.09	Goldman Sachs Group, Inc. 2.383% due 21/07/2032	1,500	1,233	0.26
6.848% due 03/01/2030	200		0.04	3.500% due 19/09/2029	1,900	1,779	0.37	2.615% due 22/04/2032	1,000	840	0.17
6.992% due 13/06/2029 8.000% due 01/11/2031	200 900		0.04 0.20	CBRE Services, Inc. 5.950% due 15/08/2034	300	215	0.07	3.272% due 29/09/2025 3.691% due 05/06/2028	1,800 655	1,770 626	0.37
American Homes 4 Rent LP				Charles Schwab Corp.	300	313	0.07	5.798% due 10/08/2026 6.484% due 24/10/2029	500 1,800	505 1,911	0.10
4.250% due 15/02/2028 American Tower Corp.	2,000	1,943	0.40	5.643% due 19/05/2029	800 600		0.17	Golub Capital BDC, Inc.	1,000	1,311	0.40
2.100% due 15/06/2030	200		0.03	6.196% due 17/11/2029 Citigroup, Inc.	600	630	0.13	7.050% due 05/12/2028	200	210	0.04
2.750% due 15/01/2027 3.650% due 15/03/2027	2,000 2,300	1,876 2,214		2.976% due 05/11/2030	1,600	1,426		Goodman U.S. Finance Three LLC 3.700% due 15/03/2028	1,600	1,491	0.31
5.650% due 15/03/2033	400	416	0.09	3.785% due 17/03/2033 (g) 4.075% due 23/04/2029	200 400		0.04 0.08	Great-West Lifeco Finance LP	•	•	
5.900% due 15/11/2033 Antares Holdings LP	900	954	0.20	6.270% due 17/11/2033 (g)	2,000	2,141	0.45	4.581% due 17/05/2048 Guardian Life Global Funding	300	269	0.06
2.750% due 15/01/2027	1,600	1,419	0.29	Citizens Bank N.A. 5.284% due 26/01/2026	500	484	0.10	1.100% due 23/06/2025	2,300	2,172	0.45
Ares Capital Corp. 2.875% due 15/06/2027	800	732	0.15	Commonwealth Bank of Austral		250		Hanover Insurance Group, Inc. 4.500% due 15/04/2026	800	706	0.16
Ares Finance Co. LLC	000			3.784% due 14/03/2032 (f) Corebridge Financial, Inc.	400	350	0.07	HAT Holdings LLC	600	700	0.10
3.250% due 15/06/2030 4.125% due 30/06/2051	900 200		0.17	3.850% due 05/04/2029	900	849	0.18	8.000% due 15/06/2027	400	417	0.09
Ares Management Corp.	200	170	0.04	Corporate Office Properties LP 2.250% due 15/03/2026	300	200	0.06	Highwoods Realty LP 4.125% due 15/03/2028	500	461	0.10
6.375% due 10/11/2028	200	210	0.04	2.750% due 15/04/2031	1,400	1,133		4.200% due 15/04/2029	200		0.04
Assured Guaranty U.S. Holdings, 6.125% due 15/09/2028	Inc. 100	105	0.02	Credit Acceptance Corp. 9.250% due 15/12/2028	200	212	0.04	Host Hotels & Resorts LP 3.500% due 15/09/2030	1,300	1,161	0.24
Aviation Capital Group LLC	400	250	0.00	Credit Agricole S.A.	200	213	0.04	4.000% due 15/06/2025	1,233	1,205	
3.500% due 01/11/2027 4.375% due 30/01/2024	400 100		0.08	6.316% due 03/10/2029	500	524	0.11	HSBC Capital Funding Dollar LP 10.176% due 30/06/2030 (d)	400	509	0.11
4.875% due 01/10/2025 5.500% due 15/12/2024	1,300 650	1,275	0.27 0.13	Credit Suisse AG 7.500% due 15/02/2028	700	767	0.16	HSBC Holdings PLC			
Avolon Holdings Funding Ltd.	030	047	0.13	Crown Castle, Inc.				2.099% due 04/06/2026 2.357% due 18/08/2031	900 1,600		0.18
2.125% due 21/02/2026 2.528% due 18/11/2027	400		0.08	2.100% due 01/04/2031 3.100% due 15/11/2029	500 900		0.08 0.17	4.292% due 12/09/2026	1,000	980	0.20
5.500% due 15/01/2026	1,301 400	1,154 398	0.24	4.300% due 15/02/2029	600	578	0.12	4.583% due 19/06/2029 5.402% due 11/08/2033	400 900		0.08
AXIS Specialty Finance PLC 4.000% due 06/12/2027	200	100	0.04	4.800% due 01/09/2028 CubeSmart LP	200	198	0.04	6.500% due 15/09/2037	100 220		0.02 0.05
Banca Monte dei Paschi di Siena	200 SpA	192	0.04	3.125% due 01/09/2026	600	570	0.12	6.800% due 01/06/2038 Hudson Pacific Properties LP	220	233	0.03
6.750% due 05/09/2027	€ 2,300	2,660	0.55	Deutsche Bank AG 3.375% due 13/03/2029	€ 1,500	1,711	0.36	4.650% due 01/04/2029	200 500		0.03
Banco Daycoval S.A. 4.250% due 13/12/2024	\$ 1,200	1,184	0.25	6.720% due 18/01/2029	\$ 1,300	1,362		5.950% due 15/02/2028 Huntington Bancshares, Inc.	500	443	0.09
Banco Mercantil del Norte S.A.				EPR Properties 4.500% due 01/06/2027	450	425	0.09	6.208% due 21/08/2029	400	413	0.09
6.750% due 27/09/2024 (d)(f) Banco Santander S.A.	500	495	0.10	4.750% due 15/12/2026	100	96	0.02	IHG Finance LLC 4.375% due 28/11/2029	€ 500	573	0.12
6.607% due 07/11/2028	1,000	1,066	0.22	4.950% due 15/04/2028 Equitable Financial Life Global F	400	380	0.08	Invitation Homes Operating Partn			
Bank of America Corp.	2 200	2 701	0.56	5.500% due 02/12/2025	2,100	2,102	0.44	2.300% due 15/11/2028 JAB Holdings BV	\$ 1,300	1,154	0.24
1.898% due 23/07/2031 2.015% due 13/02/2026	3,300 700		0.14	Equitable Holdings, Inc. 5.594% due 11/01/2033	200	206	0.04	2.200% due 23/11/2030	535	431	0.09
2.687% due 22/04/2032 3.194% due 23/07/2030	2,200 1,800	1,858 1,634		ERP Operating LP	200	200	0.01	Jefferies Financial Group, Inc. 5.875% due 21/07/2028	600	616	0.13
3.705% due 24/04/2028	600	573	0.12	3.250% due 01/08/2027	100	95	0.02	JPMorgan Chase & Co.	000	010	0.13
4.300% due 28/01/2025 (d) 4.948% due 22/07/2028	900 800		0.18 0.17	Extra Space Storage LP 2.350% due 15/03/2032	400		0.07	2.182% due 01/06/2028 2.545% due 08/11/2032	700 900		0.13 0.16
5.288% due 25/04/2034	3,700	3,710	0.77	3.875% due 15/12/2027	800	765	0.16	2.580% due 22/04/2032	5,100	4,316	0.90
Bank of America N.A. 5.526% due 18/08/2026	100	102	0.02	Fairfax Financial Holdings Ltd. 2.750% due 29/03/2028	€ 200	211	0.04	3.509% due 23/01/2029 3.782% due 01/02/2028	1,505 40	1,427 39	0.30
Barclays PLC				4.625% due 29/04/2030 4.850% due 17/04/2028	\$ 900 300	866	0.18 0.06	4.000% due 01/04/2025 (d)	2,900	2,739	0.57
4.972% due 16/05/2029 6.692% due 13/09/2034	500 300		0.10 0.07	Federal Realty OP LP	300	230	0.00	5.350% due 01/06/2034 6.087% due 23/10/2029	800 500		0.17 0.11
8.000% due 15/03/2029 (d)(f)	900		0.18	3.500% due 01/06/2030	400	363	0.08	JPMorgan Chase Bank N.A.			
BGC Group, Inc. 4.375% due 15/12/2025	1,100	1,056	0.22	Fifth Third Bancorp 4.772% due 28/07/2030	800	782	0.16	5.110% due 08/12/2026	900	908	0.19
	,	,									

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	NET
Kilroy Realty LP 3.050% due 15/02/2030	\$ 1,800 \$	\$ 1,533	0.32	Santander UK Group Holdings I 1.532% due 21/08/2026	PLC \$ 1,700 \$	1,586	0.33	Adani Transmission Step-One Ltd. 4.000% due 03/08/2026 \$	400 \$	367	0.08
KKR Group Finance Co. LLC 3.625% due 25/02/2050	1,100	791	0.16	SBA Tower Trust 1.884% due 15/07/2050	1,000	928	0.19	Adventist Health System 5.430% due 01/03/2032	300	305	0.06
Lazard Group LLC 3.625% due 01/03/2027 4.500% due 19/09/2028	100 200		0.02 0.04	Sberbank of Russia Via SB Capi 5.125% due 29/10/2022 ^ 5.250% due 23/05/2023 ^(f)	ital S.A. 2,100 600	126 36	0.03 0.01	Air Canada Pass-Through Trust 3.300% due 15/07/2031 3.750% due 15/06/2029	744 128	118	0.14
Legg Mason, Inc. 5.625% due 15/01/2044	200	205	0.04	SBL Holdings, Inc. 5.125% due 13/11/2026	1,000	943	0.20	5.250% due 01/10/2030 Alaska Airlines Pass-Through Trust 4.800% due 15/02/2029	249 612		0.05
Lloyds Bank PLC 0.000% due 02/04/2032	200	129	0.03		€ 300	332	0.07	Alcon Finance Corp. 2.600% due 27/05/2030	500		0.12
Lloyds Banking Group PLC 5.985% due 07/08/2027 Metropolitan Life Global Fundin	1,000	1,018	0.21	SLM Corp. 3.125% due 02/11/2026 SMBC Aviation Capital Finance	\$ 500	467	0.10	Allegion U.S. Holding Co., Inc. 3.550% due 01/10/2027	1,100	1,046	
1.875% due 11/01/2027 Mid-America Apartments LP	1,400	1,280	0.27	3.550% due 15/04/2024 Societe Generale S.A.	1,100	1,093	0.23	Amdocs Ltd. 2.538% due 15/06/2030	1,600	1,381	0.29
1.100% due 15/09/2026 Mitsubishi UFJ Financial Group,	1,200 Inc.	1,089	0.23	6.691% due 10/01/2034 6.750% due 06/04/2028 (d)(f)	200 400	211 358	0.04 0.07	American Airlines Pass-Through Tru 3.200% due 15/12/2029	607		0.12
2.309% due 20/07/2032 5.133% due 20/07/2033	2,000 900		0.35 0.19	Spirit Realty LP 3.200% due 15/02/2031	100	88	0.02	3.250% due 15/04/2030 3.375% due 01/11/2028	673 345		0.12
5.406% due 19/04/2034	300	311	0.06	4.000% due 15/07/2029	200	190	0.04	3.500% due 15/08/2033 3.575% due 15/07/2029	405 133		0.07
5.441% due 22/02/2034 Mizuho Financial Group, Inc.	300	310	0.06	Standard Chartered PLC 3.265% due 18/02/2036	200	164	0.03	3.600% due 15/04/2031	211	185	0.04
3.153% due 16/07/2030	1,873	1,687	0.35	6.296% due 06/07/2034	250	263	0.05	4.000% due 15/01/2027 Amgen, Inc.	391	3/4	0.08
Morgan Stanley 4.889% due 20/07/2033	1,400	1,366	0.28	6.301% due 09/01/2029 Stifel Financial Corp.	1,000	1,027	0.21	5.250% due 02/03/2033 5.600% due 02/03/2043	500		0.11
5.250% due 21/04/2034	3,600	3,601	0.75	4.000% due 15/05/2030	600	545	0.11	Apple, Inc.	3,075	3,179	0.00
6.407% due 01/11/2029 Mutual of Omaha Cos. Global Fu	1,700 Indina	1,803	0.37	STORE Capital Corp. 4.500% due 15/03/2028	200	184	0.04	4.850% due 10/05/2053	2,100	2,142	0.45
5.450% due 12/12/2028	400	409	0.08	Sumitomo Mitsui Financial Gro	1.7			ArcelorMittal S.A. 6.800% due 29/11/2032	1,000	1,082	0.23
Nasdaq, Inc. 5.550% due 15/02/2034	400	416	0.09	1.474% due 08/07/2025 3.202% due 17/09/2029 (f)	1,100 700	1,041 637	0.22 0.13	Ashtead Capital, Inc.	400	277	0.00
Nationwide Building Society				5.710% due 13/01/2030 5.716% due 14/09/2028	1,100 400	1,143 414	0.24	4.000% due 01/05/2028 AstraZeneca PLC	400	3//	0.08
6.557% due 18/10/2027 NatWest Group PLC	1,100	1,139	0.24	Synchrony Financial	400	414	0.09	4.000% due 17/01/2029	500	494	0.10
4.892% due 18/05/2029 Neuberger Berman Group LLC	1,700	1,671	0.35	7.250% due 02/02/2033 Toyota Motor Credit Corp.	1,200	1,192	0.25	Bacardi Ltd. 5.250% due 15/01/2029	1,100	1,100	0.23
4.500% due 15/03/2027	1,000	959	0.20	4.625% due 12/01/2028 TP ICAP Finance PLC	900	912	0.19	BAE Systems PLC 3.400% due 15/04/2030	200	185	0.04
New York Life Global Funding 1.200% due 07/08/2030	2,800	2,248	0.47	5.250% due 29/05/2026 Truist Financial Corp.	£ 400	494	0.10	Baptist Healthcare System Obligate 3.540% due 15/08/2050	ed Group 300		0.05
Nippon Life Insurance Co. 6.250% due 13/09/2053 Nissan Motor Acceptance Co. LL	200	210	0.04	7.161% due 30/10/2029 U.S. Bancorp	\$ 900	973	0.20	BAT Capital Corp. 7.079% due 02/08/2043	500	532	0.11
2.750% due 09/03/2028 Nomura Holdings, Inc.	1,900	1,678	0.35	6.787% due 26/10/2027 UBS Group AG	1,250	1,306	0.27	Bayer U.S. Finance LLC 4.250% due 15/12/2025	1,100	1,072	0.22
2.679% due 16/07/2030 5.386% due 06/07/2027	1,300 2,100	1,109 2,109		2.593% due 11/09/2025 3.126% due 13/08/2030	400 900	391 804	0.08	Berry Global, Inc. 1.570% due 15/01/2026	1,500	1,394	0.29
Nykredit Realkredit A/S 1.500% due 01/10/2053	OKK 9,146	1,093	0.23	4.282% due 09/01/2028 5.959% due 12/01/2034 6.537% due 12/08/2033	1,250 1,400 2,750	1,212 1,449 2,936	0.25 0.30 0.61	Boardwalk Pipelines LP 3.400% due 15/02/2031 Boeing Co.	500	447	0.09
Omega Healthcare Investors, Inc 4.750% due 15/01/2028	:. \$ 1,200	1,155	0.24	UDR, Inc.	·			5.930% due 01/05/2060	700	726	0.15
OneMain Finance Corp. 7.875% due 15/03/2030	500	,	0.11	3.100% due 01/11/2034 3.500% due 15/01/2028	300 300	248 283	0.05	Booz Allen Hamilton, Inc. 5.950% due 04/08/2033	100	106	0.02
Pacific Life Global Funding 1.375% due 14/04/2026	2,600	2,404		VICI Properties LP 3.875% due 15/02/2029	300	276	0.06	British Airways Pass-Through Trust 4.125% due 20/03/2033	258		0.05
Perusahaan Penerbit SBSN Indo		2,404	0.50	4.500% due 15/01/2028 5.125% due 15/05/2032	100 600	95 586	0.02	4.250% due 15/05/2034 Broadcom, Inc.	200	187	0.04
2.800% due 23/06/2030	300	271	0.06	5.750% due 01/02/2027	100	100	0.02	3.469% due 15/04/2034	569	495	0.10
Physicians Realty LP 4.300% due 15/03/2027	300	292	0.06		€ 1,200	1,237	0.26	Burlington Northern Santa Fe LLC 5.200% due 15/04/2054	100	104	0.02
Protective Life Global Funding 1.170% due 15/07/2025	2,300	2,168	0.45	Wells Fargo & Co. 2.393% due 02/06/2028	\$ 1,000	916	0.19	Caesars Entertainment, Inc. 7.000% due 15/02/2030	400	410	0.09
Reliance Standard Life Global Fu 2.500% due 30/10/2024	inding 2,200	2,142	0.45	2.406% due 30/10/2025 3.196% due 17/06/2027	300 4,400	4,208	0.06	Cameron LNG LLC 3.302% due 15/01/2035	1,400	1,194	
Retail Opportunity Investments 6.750% due 15/10/2028	Partnership 200		0.04	4.897% due 25/07/2033 5.557% due 25/07/2034 6.491% due 23/10/2034	2,100 100 700	2,047 102 762	0.43 0.02 0.16	Canadian Pacific Railway Co. 3.125% due 01/06/2026	300		0.06
RGA Global Funding 6.000% due 21/11/2028	500	519	0.11	Weyerhaeuser Co.				Carnival Corp. 7.000% due 15/08/2029	200	200	0.04
Rocket Mortgage LLC 2.875% due 15/10/2026	200	185	0.04	4.000% due 15/04/2030 4.750% due 15/05/2026 7.375% due 15/03/2032	1,300 600 343	1,239 597 398	0.26 0.12 0.08	Carrier Global Corp. 5.800% due 30/11/2025	400		0.04
Sagax AB 2.250% due 13/03/2025	€ 300	373	0.07		J-1J _	194,246		CDW LLC			
Santander Holdings USA, Inc.				INDUSTRIALS				3.569% due 01/12/2031 Centene Corp.	700	622	0.13
2.490% due 06/01/2028 4.400% due 13/07/2027	\$ 700 400		0.13 0.08	AbbVie, Inc.	200	470	0.04	2.450% due 15/07/2028	1,100	981	0.20
6.499% due 09/03/2029	600		0.13	4.250% due 21/11/2049 4.850% due 15/06/2044	200 400	178 390	0.04 0.08	Charter Communications Operating 4.200% due 15/03/2028	1,300	1,250	0.26

Schedule of Investments US Investment Grade Corporate Bond Fund (cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION		PAR 10S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
6.150% due 10/11/2026	\$ 1,600 \$		0.34	Greensaif Pipelines Bidco SARL					Mundys SpA	, ,		
Cheniere Energy Partners LP 3.250% due 31/01/2032	400		0.07	6.129% due 23/02/2038 Haleon U.S. Capital LLC	\$ 3		313		1.875% due 12/02/2028 Netflix, Inc.	€ 100 5		0.02
4.000% due 01/03/2031 5.950% due 30/06/2033 Cheniere Energy, Inc.	2,100 600	1,912 617	0.40	3.375% due 24/03/2029 3.625% due 24/03/2032	2,4 7	00 50	2,271 692	0.47 0.14	4.875% due 15/06/2030 Newmont Corp.	\$ 400		0.08
4.625% due 15/10/2028	800	781	0.16	HCA, Inc. 3.500% due 01/09/2030	1,0			0.19	5.750% due 15/11/2041 NextEra Energy Operating Partne		207	0.04
Cigna Group 4.375% due 15/10/2028 Cloud Software Group, Inc.	1,400	1,389	0.29	3.500% due 15/07/2051 5.500% due 01/06/2033 5.625% due 01/09/2028	9	00 00 00	915	0.10 0.19 0.04	4.250% due 15/07/2024 Norfolk Southern Corp.	550		0.11
6.500% due 31/03/2029	100	95	0.02	Health & Happiness Internationa 13.500% due 26/06/2026	l Holdi		td.	0.12	4.100% due 15/05/2049 5.950% due 15/03/2064	45 200	38 223	0.01 0.05
Comcast Corp. 5.500% due 15/05/2064	500	527	0.11	Howard Midstream Energy Partn 8.875% due 15/07/2028	ners LL			0.12	Northern Star Resources Ltd. 6.125% due 11/04/2033	1,100	1,106	0.23
ConocoPhillips Co. 5.550% due 15/03/2054	300	319	0.07	Humana, Inc.		00			NVR, Inc. 3.000% due 15/05/2030	300	267	0.06
Continental Airlines Pass-Throu 4.000% due 29/04/2026	gh Trust 201	197	0.04	5.750% due 01/03/2028 5.875% due 01/03/2033		00		0.11	NXP BV 4.875% due 01/03/2024	1,100	1,098	0.23
Continental Resources, Inc. 5.750% due 15/01/2031	400	398	0.08	Hyundai Capital America 2.000% due 15/06/2028 6.532% due 04/08/2025	1,6	00	1,399 300	0.29	Occidental Petroleum Corp. 8.875% due 15/07/2030	1,300	1,523	0.32
CVS Health Corp. 4.125% due 01/04/2040 5.125% due 21/02/2030	900 1,500	774 1.524	0.16 0.32	Illumina, Inc. 5.750% due 13/12/2027		00		0.19	OCI NV 6.700% due 16/03/2033	400	409	0.09
CVS Pass-Through Trust 5.789% due 10/01/2026	29	20	0.01	Imperial Brands Finance PLC 3.875% due 26/07/2029	6	00	560	0.12	Oracle Corp. 4.000% due 15/07/2046	600		0.10
6.036% due 10/12/2028	122		0.01	4.250% due 21/07/2025 Infor, Inc.		00		0.10	4.000% due 15/11/2047 4.650% due 06/05/2030	600 1,100	1,096	
DAE Funding LLC 1.625% due 15/02/2024	700	696	0.14	1.750% due 15/07/2025	6	00	566	0.12	6.250% due 09/11/2032 (g) Pacific National Finance Pty. Ltd.	1,000	1,088	0.23
Dell International LLC 6.020% due 15/06/2026	548		0.12	Intel Corp. 5.200% due 10/02/2033	1,2	00	1,254	0.26	4.750% due 22/03/2028 Penske Truck Leasing Co. LP	1,700	1,594	
6.200% due 15/07/2030 Delta Air Lines Pass-Through Tr 2.000% due 10/12/2029	900 ust 870		0.20	Jabil, Inc. 5.450% due 01/02/2029 JDE Peet's NV	2	00	205	0.04	4.450% due 29/01/2026 Petroleos Mexicanos	100		0.02
Directv Financing LLC 5.875% due 15/08/2027	1,100	1,034		2.250% due 24/09/2031 4.125% due 23/01/2030		00		0.07 0.09	7.690% due 23/01/2050 10.000% due 07/02/2033	100 400	71 402	0.01
Dyno Nobel Finance LLC 3.950% due 03/08/2027	500	•	0.10	JetBlue Pass-Through Trust 2.750% due 15/11/2033	\$ 2	45	207	0.04	Pfizer Investment Enterprises Pte 5.340% due 19/05/2063 Philip Morris International, Inc.	1,200	1,213	0.25
Eastern Gas Transmission & Sto 3.900% due 15/11/2049	orage, Inc. 2,300	1,705	0.35	4.000% due 15/05/2034 Kenvue, Inc.		80		0.02	5.125% due 15/02/2030 5.750% due 17/11/2032	2,000 200		0.42 0.04
Ecopetrol S.A. 8.875% due 13/01/2033	300	326	0.07	5.100% due 22/03/2043 Kinder Morgan, Inc. 4.800% due 01/02/2033		00		0.07	Phosagro OAO Via Phosagro Bon 3.050% due 23/01/2025	d Funding 400		0.07
Elevance Health, Inc. 4.750% due 15/02/2033	1,800	1,802	0.37	5.200% due 01/06/2033 Kraft Heinz Foods Co.		00		0.12	POSCO 5.625% due 17/01/2026	900	908	0.19
Energy Transfer LP 4.400% due 15/03/2027 5.750% due 15/02/2033	1,400 1,000	1,370 1,032		6.875% due 26/01/2039 Las Vegas Sands Corp.	5	50	635	0.13	Royalty Pharma PLC 3.550% due 02/09/2050	711	506	0.11
5.950% due 01/10/2043 6.050% due 01/12/2026	100	99	0.02	2.900% due 25/06/2025 3.900% due 08/08/2029	1,5 6	00 00	1,442 554	0.30 0.12	RTX Corp. 6.400% due 15/03/2054	500	579	0.12
6.500% due 01/02/2042 EnLink Midstream LLC	100		0.02	Leidos, Inc. 4.375% due 15/05/2030	6	00	575	0.12	Sabine Pass Liquefaction LLC 5.000% due 15/03/2027	300	301	0.06
6.500% due 01/09/2030 Enterprise Products Operating I	700 LLC	715	0.15	LG Energy Solution Ltd. 5.750% due 25/09/2028	7	00	722	0.15	Sands China Ltd. 3.100% due 08/03/2029 3.500% due 08/08/2031	1,000 400		0.18 0.07
2.800% due 31/01/2030 5.700% due 15/02/2042	1,000 300		0.19 0.07	Marriott International, Inc. 3.500% due 15/10/2032	2	00	178	0.04	4.300% due 08/01/2026 Santos Finance Ltd.	600		0.12
Equifax, Inc. 5.100% due 01/06/2028	500	505	0.11	Mattel, Inc. 3.375% due 01/04/2026	5	00	476	0.10	5.250% due 13/03/2029 Spirit AeroSystems, Inc.	1,600	1,567	0.33
ERAC USA Finance LLC 3.300% due 01/12/2026	1,000	958	0.20	McCormick & Co., Inc. 4.950% due 15/04/2033	9	00	904	0.19	9.375% due 30/11/2029 9.750% due 15/11/2030	200 400		0.05 0.09
Expedia Group, Inc. 5.000% due 15/02/2026	1,300	1,299	0.27	Melco Resorts Finance Ltd. 4.875% due 06/06/2025 5.250% due 26/04/2026	1,0	00		0.20 0.12	Spirit Airlines Pass-Through Trust 3.650% due 15/08/2031	418		0.07
Ferguson Finance PLC 3.250% due 02/06/2030 Flex Ltd.	300	269	0.06	Meta Platforms, Inc. 5.600% due 15/05/2053		00		0.12	4.100% due 01/10/2029 Stryker Corp. 4.850% due 08/12/2028	113	104	0.02
4.750% due 15/06/2025 Fox Corp.	300	297	0.06	MGM China Holdings Ltd. 5.250% due 18/06/2025		00		0.18	Sutter Health 5.164% due 15/08/2033	100		0.13
6.500% due 13/10/2033 Gatwick Funding Ltd.	100	108	0.02	5.375% due 15/05/2024 Micron Technology, Inc.		00	199	0.04	Sysco Corp. 3.150% due 14/12/2051	300		0.02
6.125% due 02/03/2028 Glencore Funding LLC	£ 200	261	0.05	4.663% due 15/02/2030 Mitchells & Butlers Finance PLC	9	50	928	0.19	T-Mobile USA, Inc. 2.550% due 15/02/2031	4,300	3,706	
5.400% due 08/05/2028 Global Payments, Inc.	\$ 400	408	0.09	6.013% due 15/12/2030 Moody's Corp.	£ 4	04	489	0.10	2.875% due 15/02/2031 Tapestry, Inc.	365		0.07
2.900% due 15/05/2030 GN Bondco LLC	600	528	0.11	3.250% due 20/05/2050 Motorola Solutions, Inc.		00	664	0.14	7.350% due 27/11/2028 7.700% due 27/11/2030	300 300	315 316	0.07 0.07
9.500% due 15/10/2031 Greene King Finance PLC	400	391	0.08	2.300% due 15/11/2030 MSCI, Inc.		00		0.05	Targa Resources Corp. 5.200% due 01/07/2027	700		0.15
5.318% due 15/09/2031	£ 106	133	0.03	3.250% due 15/08/2033 3.875% due 15/02/2031		00 00		0.03 0.02	6.125% due 15/03/2033	200	211	0.04

DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
TD SYNNEX Corp.				CenterPoint Energy Houston Electr	ic LLC			Pacific Gas & Electric Co.			
Tencent Music Entertainment G		,	0.43	CenterPoint Energy, Inc.	500 \$			2.100% due 01/08/2027 3.000% due 15/06/2028 3.150% due 01/01/2026	2,300 \$ 900 700	2,075 821 672	0.43 0.17 0.14
2.000% due 03/09/2030 Tennessee Gas Pipeline Co. LLC	400	325	0.07	4.250% due 01/11/2028 Clearway Energy Operating LLC	90	8/	0.02	3.750% due 01/07/2028 4.250% due 15/03/2046	300 1,100	281 849	0.06
7.000% due 15/10/2028 Time Warner Cable LLC	900	976	0.20	3.750% due 15/02/2031 Cleveland Electric Illuminating Co.	200	176	0.04	4.300% due 15/03/2045	1,100 100 400	79	0.18
5.875% due 15/11/2040	1,400	1,269	0.26	3.500% due 01/04/2028	1,561	1,463	0.30	6.750% due 15/01/2053 PacifiCorp		436	
Transcontinental Gas Pipe Line 4.000% due 15/03/2028	900	873	0.18	Columbia Pipelines Holding Co. LLC 6.042% due 15/08/2028	300	310	0.07	6.250% due 15/10/2037 PECO Energy Co.	1,400	1,496	0.31
Transurban Finance Co. Pty. Ltd 2.450% due 16/03/2031	150	125	0.03	Columbia Pipelines Operating Co. L 6.036% due 15/11/2033	. LC 500	524	0.11	3.000% due 15/09/2049 PPL Electric Utilities Corp.	100	71	0.02
Trimble, Inc. 6.100% due 15/03/2033	100	107	0.02	Connecticut Light and Power Co. 4.900% due 01/07/2033	1,000	1,010	0.21	5.000% due 15/05/2033 Progress Energy, Inc.	300	307	0.06
U.S. Airways Pass-Through Trus 5.900% due 01/04/2026	t 184	184	0.04	Consolidated Edison Co. of New Yor 5.300% due 01/03/2035	ork, Inc. 900	919	0.19	7.750% due 01/03/2031 Public Service Co. of Colorado	204	236	0.05
United Airlines Pass-Through Tr 2.700% due 01/11/2033	ust 333	283	0.06	Dominion Energy, Inc. 5.375% due 15/11/2032				6.250% due 01/09/2037	300	327	0.07
2.875% due 07/04/2030 3.100% due 07/04/2030	370 206	331 180	0.00 0.07 0.04	DTE Electric Co.	100		0.02	Public Service Co. of Oklahoma 2.200% due 15/08/2031	300	249	0.05
3.700% due 01/09/2031	456	399	0.08	5.200% due 01/04/2033 DTE Energy Co.	100	104	0.02	San Diego Gas & Electric Co. 5.350% due 01/04/2053	1,100	1,115	0.23
3.750% due 03/03/2028 4.000% due 11/10/2027	553 161	528 153	0.11	2.950% due 01/03/2030	600	531	0.11	SCE Recovery Funding LLC	1,100	1,113	0.23
4.150% due 11/10/2025	483	481	0.10	Duke Energy Carolinas LLC 6.000% due 15/01/2038	50	5/	0.01	5.112% due 14/12/2049	200	198	0.04
4.550% due 25/02/2033 United Rentals North America, I	73 nc.	65	0.01	Duke Energy Ohio, Inc.	30	34	0.01	Southern California Edison Co. 2.850% due 01/08/2029	800	730	0.15
3.875% due 15/11/2027	200	191	0.04	5.650% due 01/04/2053	2,400	2,519	0.52	3.900% due 01/12/2041 4.200% due 01/03/2029	108 200	88 196	0.02
UnitedHealth Group, Inc. 5.200% due 15/04/2063	900	920	0.19	Edison International 6.950% due 15/11/2029	100	109	0.02	5.300% due 01/03/2028	700	719	0.15
Var Energi ASA 8.000% due 15/11/2032	200	225	0.05	8.125% due 15/06/2053 EDP Finance BV	300	307	0.06	6.650% due 01/04/2029 Southern California Gas Co.	2,035	2,171	0.45
Venture Global Calcasieu Pass L	LC			6.300% due 11/10/2027	900	945	0.20	5.200% due 01/06/2033 Southern Co. Gas Capital Corp.	1,300	1,338	0.28
6.250% due 15/01/2030 Venture Global LNG, Inc.	2,000	1,992	0.41	Electricite de France S.A. 4.875% due 21/09/2038	600	556	0.12	3.250% due 15/06/2026	2,700	2,599	0.54
8.375% due 01/06/2031 Verisk Analytics, Inc.	800	801	0.17	Enel Finance America LLC 7.100% due 14/10/2027	600	641	0.13	Southwest Gas Corp. 5.800% due 01/12/2027	1,000	1,030	0.21
4.125% due 15/03/2029 VMware LLC	200	195	0.04	Enel Finance International NV 1.375% due 12/07/2026	1,600	1,458	0.30	Southwestern Public Service Co 3.750% due 15/06/2049	500	383	0.08
4.650% due 15/05/2027 4.700% due 15/05/2030	350 900	347 888	0.07 0.18	Entergy Corp. 1.900% due 15/06/2028	200	•	0.04	System Energy Resources, Inc. 2.140% due 09/12/2025	800	745	0.16
Walgreens Boots Alliance, Inc.				Entergy Mississippi LLC		647		6.000% due 15/04/2028 Tallgrass Energy Partners LP	600	613	0.13
3.450% due 01/06/2026 Warnermedia Holdings, Inc.	300	285	0.06	2.850% due 01/06/2028 Exelon Corp.	700			6.000% due 31/12/2030 Targa Resources Partners LP	500	465	0.10
4.279% due 15/03/2032 5.050% due 15/03/2042	800 1,500	732 1,323	0.15 0.28	4.050% due 15/04/2030 FirstEnergy Transmission LLC	800	/64	0.16	5.500% due 01/03/2030 Telecom Italia SpA	300	300	0.06
Waste Connections, Inc. 4.200% due 15/01/2033	900	875	0.18	4.350% due 15/01/2025 India Green Energy Holdings	500	492	0.10	7.875% due 31/07/2028 €	900	1,107	0.23
Weibo Corp. 3.375% due 08/07/2030	700	604	0.13	5.375% due 29/04/2024 Interstate Power & Light Co.	250	247	0.05	Transcanada Trust 5.300% due 15/03/2077 \$	50	45	0.01
Weir Group PLC 2.200% due 13/05/2026	1,300	1,209	0.25	3.600% due 01/04/2029	1,400	1,330	0.28	Vistra Operations Co. LLC 6.950% due 15/10/2033	400 _	421	0.09
Western Midstream Operating I	_Р			Ipalco Enterprises, Inc. 3.700% due 01/09/2024	1,500	1,477	0.31	Total Corporate Bonds & Notes	-	53,791 383,485	
6.150% due 01/04/2033 Woodside Finance Ltd.	700		0.15	Jersey Central Power & Light Co. 4.300% due 15/01/2026	3,350	3,280	0.68	U.S. GOVERNMENT AGENCI	- EC	303, 1 03	75.70
3.650% due 05/03/2025 Xiaomi Best Time International	1,100 Ltd	1,077	0.22	Louisville Gas and Electric Co. 5.450% due 15/04/2033	700	730	0.15	Uniform Mortgage-Backed Secu			
2.875% due 14/07/2031	400	333	0.07	MidAmerican Energy Co.	700	750	0.15	3.000% due 01/05/2052	846	749	0.16
Zimmer Biomet Holdings, Inc. 4.250% due 15/08/2035	228	207	0.04	2.700% due 01/08/2052 Mississippi Power Co.	100	65	0.01	4.500% due 01/09/2052 Uniform Mortgage-Backed Secu	3,583 urity, TBA	3,4/6	0.72
Zoetis, Inc. 2.000% due 15/05/2030	1,400	1,206	0.25	3.950% due 30/03/2028	500	486	0.10	3.500% due 01/01/2054 4.000% due 01/01/2054	5,640 11,800	5,179 11,169	1.08 2.32
2.000 /0 ddc 13/03/2030		135,448		National Grid PLC 5.809% due 12/06/2033	500	526	0.11	5.000% due 01/02/2054 5.500% due 01/02/2054	5,700 3,900	5,642 3,918	1.17 0.82
UTILITIES				New York State Electric & Gas Corp 5.850% due 15/08/2033	o. 800	838	0.17	6.000% due 01/02/2054 6.500% due 01/02/2054	11,800 1,700	11,982 1,742	
AEP Texas, Inc. 5.400% due 01/06/2033	1,100	1,118	0.23	NextEra Energy Capital Holdings, In 5.050% due 28/02/2033	nc. 600	602	0.13		_	43,857	9.12
6.650% due 15/02/2033 Ameren Illinois Co.	300	326	0.07	NiSource, Inc. 3.600% due 01/05/2030	300	270	0.06	U.S. TREASURY OBLIGATION	IS		
3.250% due 15/03/2050	400	295	0.06	Oklahoma Gas & Electric Co.	300			U.S. Treasury Bonds 2.500% due 15/02/2046	15,800	11,863	2.47
Appalachian Power Co. 7.000% due 01/04/2038	900	1,041	0.22	5.400% due 15/01/2033 ONEOK, Inc.	200	208	0.04	2.750% due 15/08/2047 2.750% due 15/11/2047	6,900 1,200	5,376 935	1.12
AT&T, Inc. 3.500% due 15/09/2053	1,000	727	0.15	4.350% due 15/03/2029 4.550% due 15/07/2028	200 200		0.04 0.04	3.000% due 15/02/2048 U.S. Treasury Inflation Protecte	8,004	6,525	1.36
Black Hills Corp. 1.037% due 23/08/2024	400	388	0.08	5.800% due 01/11/2030 6.100% due 15/11/2032	200 500	208	0.04	0.125% due 15/07/2024	1,166	1,146	0.24
6.150% due 15/05/2034	200		0.08	6.625% due 01/09/2053	1,700	1,905		0.125% due 15/10/2024 0.125% due 15/04/2025	720 715	704 689	0.15 0.14

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
0.250% due 15/01/2025	\$ 1,689 5			LCM LP				WARRANTS			
0.750% due 15/02/2045 1.500% due 15/02/2053	784 3,509	614 3,185	0.13	6.697% due 20/04/2031 \$	1,696 \$	1,698	0.35	Guaranteed Rate, Inc			
U.S. Treasury Notes	-,	-,		Long Beach Mortgage Loan Trust 6.445% due 25/07/2034	801	789	0.16	Exp. 31/12/2060	68	5 0	0.00
2.750% due 15/08/2032	7,100	6,504		New Century Home Equity Loan T		703	0.10	PREFERRED SECURITIES			
	-	39,180	8.15	6.175% due 25/02/2036	182	156	0.03	Wells Fargo & Co.			
NON-AGENCY MORTGAGE	-BACKED S	ECURIT	ES	Sound Point CLO Ltd. 6.821% due 26/10/2031	1,100	1,100	0.23	4.250% due 15/09/2026 (d)	40,800	725	0.15
Commercial Mortgage Trust	700	C1F	0.13	Texas Natural Gas Securitization F			0.42		PAR (000S)		
3.140% due 10/10/2036	700	615	0.13	5.102% due 01/04/2035 Wind River CLO Ltd.	600	612	0.13	SHORT-TERM INSTRUME	NTS		
Countrywide Alternative Loan 6.362% due 25/08/2035	32	26	0.01	6.707% due 18/07/2031	905	905	0.19	COMMERCIAL PAPER			
Countrywide Home Loan Repe	rforming R	EMIC Trus	t			7,483		AT+T, Inc.			
5.877% due 25/11/2034	136	122	0.02					5.700% due 19/03/2024 \$	2,300	2,271	0.47
Credit Suisse Mortgage Capita 2.750% due 25/07/2057	al Trust 307	205	0.06	SOVEREIGN ISSUES				Total Short-Term Instruments	-	2,271	0.47
3.850% due 25/09/2057	198		0.04	Emirate of Abu Dhabi Governmen 3.125% due 16/04/2030	t Internati 600		ond 0.12	Total Transferable Securities	:	487,346	101.36
RMAC PLC 0.000% due 15/02/2047	£ 800	1.023	0.21	Export-Import Bank of India					SHARES		
Wells Fargo Commercial Morte	gage Trust	.,		3.250% due 15/01/2030	400	366	0.07	INVESTMENT FUNDS			
3.749% due 15/06/2036	\$ 700		0.13	Mexico Government International 2.750% due 27/11/2031 (c) MXN	23.945	1.249	0.26	COLLECTIVE INVESTMENT	SCHEMES		
		2,881	0.60	3.000% due 03/12/2026 (c)	7,982	438	0.09	PIMCO Select Funds plc -			
ASSET-BACKED SECURITIES	S			4.000% due 30/11/2028 (c)	4,789	276	0.06	PIMCO US Dollar Short- Term Floating NAV			
				Romania Government Internation 3.750% due 07/02/2034 €		381	0.08		,830,360	18,239	3.79
ACE Securities Corp. Home Eq 6.400% due 25/02/2036	uity Loan Tr 199		0.04	South Africa Government Internal			0.08	Total Investment Funds		10 220	2.70
Betony CLO Ltd.	.55	.02	0.0		62,900	3,601	0.75	Total Investment Funds	-	18,239	3.79
6.732% due 30/04/2031	938	939	0.20		_	6,877	1.43				
Citigroup Mortgage Loan Trus 5.670% due 25/01/2037	t 1,091	452	0.09		SHARES						
Ellington Loan Acquisition Trus 6.570% due 25/05/2037	s t 182	175	0.04	COMMON STOCKS FINANCIALS							

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 259	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (264)	\$ 259	\$ 259	0.05
Total Repurcha	ase Agreeme	ents				\$ (264)	\$ 259	\$ 259	0.05

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR December Futures	Long	03/2024	27	\$ (43)	(0.01)
Japan Government 10-Year Bond March Futures	Short	03/2024	3	(25)	(0.01)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	61	38	0.01
U.S. Treasury 10-Year Ultra March Futures	Long	03/2024	39	189	0.04
U.S. Treasury 30-Year Bond March Futures	Long	03/2024	240	2,158	0.44
U.S. Treasury Ultra Long-Term Bond March Futures	Long	03/2024	31	398	0.09
				\$ 2,715	0.56
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ 2,715	0.56

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNIC	CIPAL ISSUES - SE	LL PROTECTION	(1)		
Reference Entity	Fixed Deal Receive Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
Airbus SE American International Group, Inc. AT&T, Inc.	1.000% 1.000 1.000	20/12/2028 20/12/2026 20/06/2024	€ 200 \$ 500 1,100	\$ 4 (2) 3	0.00 0.00 0.00

	Fixed Deal	Maturity	Notional	Unrealised Appreciation/	% of
Reference Entity	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
AT&T, Inc.	1.000%	20/12/2026	\$ 900	\$ (5)	0.00
AT&T, Inc.	1.000	20/06/2028	1,000	21	0.00
Boeing Co.	1.000	20/12/2025	200	6	0.00
Boeing Co.	1.000	20/12/2026	500	11	0.00
Boeing Co.	1.000	20/06/2027	2,900	210	0.04
BP Capital Markets PLC	1.000	20/12/2025	€ 700	(3)	0.00
British Telecommunications PLC	1.000	20/12/2024	400	(3)	0.00
British Telecommunications PLC	1.000	20/06/2028	1,100	24	0.01
British Telecommunications PLC	1.000	20/12/2028	500	8	0.00
Cellnex Telecom S.A.	5.000	20/12/2030	400	9	0.00
Devon Energy Corp.	1.000	20/12/2026	\$ 800	15	0.00
Enbridge, Inc.	1.000	20/12/2026	900	3	0.00
Exelon Generation Co. LLC	1.000	20/12/2024	1,600	(4)	0.00
Expedia Group, Inc.	1.000	20/12/2026	300	2	0.00
Ford Motor Co.	5.000	20/12/2024	1,300	(94)	(0.02)
General Electric Co.	1.000	20/06/2024	300	6	0.00
General Electric Co.	1.000	20/06/2026	1,200	9	0.00
General Electric Co.	1.000	20/12/2026	200	1	0.00
General Motors Co.	5.000	20/12/2026	710	(59)	(0.01)
General Motors Co.	5.000	20/06/2028	890	25	0.01
Hess Corp.	1.000	20/12/2026	1,200	27	0.01
MetLife, İnc.	1.000	20/12/2024	1,400	(26)	(0.01)
National Rural Utilities Cooperative Finance Corp.	1.000	20/12/2026	200	0	0.00
Rolls-Royce PLC	1.000	20/12/2024	€ 1,600	234	0.05
Southwest Airlines Co.	1.000	20/12/2026	\$ 550	8	0.00
Telefonica Emisiones S.A.	1.000	20/06/2028	€ 800	13	0.00
Tesco PLC	1.000	20/12/2024	1,000	(13)	0.00
Tesco PLC	1.000	20/12/2027	1,050	24	0.01
Tesco PLC	1.000	20/06/2028	100	2	0.00
Verizon Communications, Inc.	1.000	20/06/2026	\$ 1,200	(15)	0.00
Verizon Communications, Inc.	1.000	20/12/2026	1,800	(21)	0.00
Verizon Communications, Inc.	1.000	20/06/2028	1,100	14	0.00
Verizon Communications, Inc.	1.000	20/12/2028	300	4	0.00
Vodafone Group PLC	1.000	20/06/2024	€ 200	(5)	0.00
Volkswagen International Finance NV	1.000	20/06/2028	1,600	(6)	0.00
				\$ 427	0.09

CREDIT DEFAULT SWAPS ON CREDIT INDICES - SELL PROTECTION(1)

				Unrealised	
	Fixed Deal	Maturity	Notional	Appreciation/	% of
Index/Tranches	Receive Rate	Date	Amount ⁽²⁾	(Depreciation)	Net Assets
CDX.IG-41 5-Year Index	1.000%	20/12/2028	\$ 60,700	\$ 540	0.11

INTEREST RATE SWAPS

Pay/ Receive Floating		Fixed	Maturity	Notional	Unrealised Appreciation/	% of
Rate	Floating Rate Index	Rate	Date	Amount	(Depreciation)	Net Assets
Pay	1-Day GBP-SONIO Compounded-OIS	1.175%	28/02/2052	£ 200	\$ (105)	(0.02)
Receive ⁽³⁾	1-Day GBP-SONIO Compounded-OIS	4.500	20/03/2034	500	(51)	(0.01)
Receive	1-Day JPY-MUTKCALM Compounded-OIS	0.300	20/03/2028	¥ 231,200	59	0.01
Receive	1-Day JPY-MUTKCALM Compounded-OIS	1.000	20/09/2043	170,000	37	0.01
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.684	03/01/2034	\$ 200	(3)	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.750	02/01/2034	200	(4)	0.00
Receive(3)	1-Day USD-SOFR Compounded-OIS	3.810	02/01/2034	200	(5)	0.00
Receive	1-Day USD-SOFR Compounded-OIS	3.854	29/12/2033	400	(11)	(0.01)
Pay	1-Day USD-SOFR Compounded-OIS	4.500	18/07/2024	11,200	12	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/09/2025	CAD 100	1	0.00
Pay	3-Month CAD-CAONREPO Compounded-OIS	3.750	20/12/2025	16,300	186	0.04
Receive	3-Month ZAR-JIBAR	7.195	25/04/2027	ZAR 22,300	23	0.00
Receive	3-Month ZAR-JIBAR	7.300	28/04/2027	3,900	3	0.00
Pay	6-Month AUD-BBR-BBSW	4.500	20/09/2033	AUD 4,300	103	0.02
Pay ⁽³⁾	6-Month AUD-BBR-BBSW	4.500	20/03/2034	4,500	104	0.02
Receive	6-Month EUR-EURIBOR	0.000	17/03/2053	€ 3,850	1,740	0.37
Receive(3)	6-Month EUR-EURIBOR	2.750	20/03/2054	600	(56)	(0.01)
Receive(3)	6-Month EUR-EURIBOR	2.760	03/01/2029	300	(4)	0.00
Receive	6-Month EUR-EURIBOR	2.880	19/12/2028	500	(10)	0.00
Receive	6-Month EUR-EURIBOR	2.920	13/12/2028	500	(11)	0.00
Receive	6-Month EUR-EURIBOR	2.950	29/12/2028	300	(7)	0.00
Pay ⁽³⁾	6-Month EUR-EURIBOR	3.000	20/03/2034	800	33	0.01
Receive	6-Month EUR-EURIBOR	3.179	29/11/2028	200	(7)	0.00
Receive	6-Month EUR-EURIBOR	3.255	22/11/2028	200	(8)	0.00
					\$ 2,019	0.43
Total Centr	ally Cleared Financial Derivative Instruments				\$ 2,986	0.63

(1) If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.
- (3) This instrument has a forward starting effective date. See Note 2, Securities Transactions and Investment Income, in the Notes to Financial Statements for further information.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

WRITTEN OPTIONS

PURCHASE	D OPTIONS								
INTEREST RA	ATE SWAPTIONS								
Counterparty	Description	Floating Rate Index	Pay/Receive Floating Rate	Exercise Rate	Expiration Date	Notional Amount ⁽¹⁾	Cost	Fair Value	% of Net Assets
GLM	Put - OTC 1-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	4.975%	29/05/2024	5.200	\$ 6	¢ 2	0.00

INTEREST RA	TE SWAPTIONS								
			Pay/Receive	Exercise	Expiration	Notional		Fair	% of
Counterparty	Description	Floating Rate Index	Floating Rate	Rate	Date	Amount ⁽¹⁾	Premium	Value	Net Assets
BOA	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.288%	19/01/2024	100	\$ 0	\$ 0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.738	19/01/2024	100	0	0	0.00
BPS	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.494	08/01/2024	200	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.545	16/01/2024	400	(2)	(5)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.994	08/01/2024	200	(1)	0	0.00
CBK	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	3.995 3.235	16/01/2024 22/01/2024	400 400	(2) (2)	0 (1)	0.00 0.00
CBK	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive Pay	3.685	22/01/2024	400	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.310	18/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.590	05/01/2024	300	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.700	18/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.960	05/01/2024	300	(1)	0	0.00
GLM	Call - OTC 2-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.195	29/05/2024	2,600	(6)	(10)	(0.01)
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.215	22/01/2024	400	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.285	19/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.300	16/01/2024	400	(2)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.560	05/01/2024	400	(2)	(4)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.594	05/01/2024	400	(2)	(5)	0.00
	Call - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Receive	3.648 3.665	04/01/2024 22/01/2024	400 400	(2) (1)	(7) (1)	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay Pay	3.735	19/01/2024	200	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	16/01/2024	400	(2)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.010	05/01/2024	400	(2)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.044	05/01/2024	400	(2)	Ō	0.00
GST	Call - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.440	08/01/2024	400	(1)	(1)	0.00
	Put - OTC 5-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.860	08/01/2024	400	(1)	0	0.00
JPM	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.170	29/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.205	22/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.350	18/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	200	(1)	(3)	0.00
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay Pay	3.620 3.655	29/01/2024 22/01/2024	200 200	(1) (1)	(1) (1)	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	3.750	18/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.050	12/01/2024	200	(1)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.490	12/01/2024	300	(1)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.650	04/01/2024	400	(1)	(6)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.890	12/01/2024	300	(1)	, O	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	3.030	04/01/2024	400	(1)	0	0.00
MYC	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.455	08/01/2024	400	(2)	(2)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.475	08/01/2024	200	(1)	(1)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.600	12/01/2024	200	(1)	(3)	0.00
	Call - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Receive	3.670	04/01/2024	400	(2)	(7)	(0.01)
	Put - OTC 10-Year Interest Rate Swap Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR 3-Month USD-LIBOR	Pay	3.955 3.975	08/01/2024 08/01/2024	400 200	(2) (1)	0	0.00 0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay Pay	4.050	12/01/2024	200	(1)	0	0.00
	Put - OTC 10-Year Interest Rate Swap	3-Month USD-LIBOR	Pay	4.120	04/01/2024	400	(2)	0	0.00
	Call - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Receive	2.330	15/01/2024	300	(1)	(1)	0.00
	Put - OTC 10-Year Interest Rate Swap	6-Month EUR-EURIBOR	Pay	2.740	15/01/2024	300	(1)	(1)	0.00
			,				\$ (66)	\$ (78)	(0.02)
							- (00)	+ (, 0)	(, -)

OPTIONS ON	SECURITIES						
Counterparty	Description	Exercise Price	Expiration Date	Notional Amount(1)	Premium	Fair Value	% of Net Assets
BOA	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	\$ 97.891	09/01/2024	500	\$ (2)	\$ (6)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.094	06/02/2024	400	(1)	(3)	0.00
JPM	Put - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	99.227	06/02/2024	200	(1)	0	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	101.227	06/02/2024	200	(1)	(2)	0.00
SAL	Put - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	95.813	06/02/2024	500	(3)	(2)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	97.813	06/02/2024	500	(2)	(3)	0.00
	Call - OTC Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	99.906	09/01/2024	200	(1)	0	0.00
					\$ (11)	\$ (16)	0.00

⁽¹⁾ Notional Amount represents the number of contracts.

CREDIT DEFAULT SWAPS ON CORPORATE, SOVEREIGN AND U.S. MUNICIPAL ISSUES - SELL PROTECTION(1)

						Unrealised		
		Fixed Deal	Maturity	Notional	Premiums	Appreciation/	Fair	% of
Counterparty	Reference Entity	Receive Rate	Date	Amount ⁽²⁾	Paid/(Received)	(Depreciation)	Value	Net Assets
BOA	Brazil Government International Bond	1.000%	20/06/2026	\$ 100	\$ (4)	\$ 5	\$ 1	0.00
BRC	Alibaba Group Holding Ltd.	1.000	20/12/2024	400	5	(2)	3	0.00
	NextEra Energy Capital Holdings, Inc.	1.000	20/12/2025	500	11	(5)	6	0.01
	Pertamina Persero PT	1.000	20/12/2024	400	(2)	5	3	0.00
DUB	Saudi Arabia Government International Bond	1.000	20/06/2025	300	0	3	3	0.00
GST	Mexico Government International Bond	1.000	20/12/2024	200	(2)	4	2	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	300	0	3	3	0.00
JPM	Banco do Brasil S.A.	1.000	20/12/2024	400	(9)	9	0	0.00
	Saudi Arabia Government International Bond	1.000	20/06/2025	400	0	4	4	0.00
MYC	Brazil Government International Bond	1.000	20/06/2027	1,000	(62)	68	6	0.00
	Brookfield Asset Management, Inc.	1.000	20/06/2025	300	0	3	3	0.00
	Mexico Government International Bond	1.000	20/12/2024	100	(1)	2	1	0.00
	Mexico Government International Bond	1.000	20/12/2026	200	1	2	3	0.00
	Mexico Government International Bond	1.000	20/06/2028	100	(3)	4	1	0.00
	Mexico Government International Bond	1.000	20/12/2028	300	(3)	5	2	0.00
					\$ (69)	\$ 110	\$ 41	0.01

⁽¹⁾ If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.

⁽²⁾ The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

Counterparty	Settlement Month	Currency to be Delivered	Currenc be Rece		Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	\$ 1,558	AUD	2,351	\$ 46	\$ 0	\$ 46	0.01
BOA	01/2024	£ 102	\$	129	0	0	0	0.00
	01/2024	\$ 1,050	¥ 1	55,011	50	0	50	0.01
	01/2024	585	NOK	6,221	28	0	28	0.01
3PS	01/2024	DKK 2,918	\$	430	0	(2)	(2)	0.00
	01/2024	€ 461		502	0	(8)	(8)	0.00
	01/2024	£ 387		491	0	(2)	(2)	0.00
	01/2024	\$ 624		91,900	28	0	28	0.01
	01/2024	181	ZAR	3,320	1	0	1	0.00
	01/2024	ZAR 13,253	\$	715	0	(9)	(9)	0.00
	03/2024	\$ 77		81,351	0	0	0	0.00
IRC	01/2024	€ 241	\$	263	0	(3)	(3)	0.00
	02/2024	\$ 57	TRY	1,724	0	0	0	0.00
	03/2024	287		9,012	0	(4)	(4)	0.00
	04/2024	307		9,900	0	(4)	(4)	0.00
BK	01/2024	MXN 17,748	\$	982	0	(61)	(61)	(0.01)
	01/2024	\$ 141	NOK	1,505	7	0	7	0.00
	01/2024	ZAR 8,052	\$	423	0	(17)	(17)	0.00
	02/2024	\$ 864	BRL	4,348	29	0	29	0.01
	03/2024	92		12,365	0	0	0	0.00
iLM	01/2024	AUD 721	\$	476	0	(16)	(16)	0.00
	01/2024	CAD 4,241		3,134	0	(83)	(83)	(0.03)
	01/2024	DKK 3,865		570	0	(3)	(3)	0.00
	01/2024	¥ 11,000		77	0	(1)	(1)	0.00
	01/2024	MXN 18,509		1,062	0	(26)	(26)	(0.01)
	01/2024	\$ 469	MXN	8,233	15	0	15	0.00
	01/2024	ZAR 10,036	\$	528	0	(20)	(20)	(0.01)
	02/2024	BRL 4		1	0	0	0	0.00
	03/2024	\$ 152		40,854	0	0	0	0.00
21.4	03/2024	63	TRY	1,968	0	(1)	(1)	0.00
PM	02/2024	1,307		09,187	2	0	2	0.00
4371	03/2024	75		59,253	0	0	0	0.00
1YI	01/2024	CAD 721	\$	547	0	0	0	0.00
	01/2024	€ 10,557		11,603	0	(61)	(61)	(0.01)
	01/2024	£ 105		134	0	0	0	0.00
	01/2024	MXN 4,853	C	280	0	(5)	(5)	0.00
	01/2024	\$ 13	€	12	0	0	0	0.00
	01/2024	405	£	317	0	(1)	(1)	0.00
	01/2024	399		58,883	19	0	19	0.00
	01/2024	ZAR 38,593	\$	2,012	0	(96)	(96)	(0.02)
CV	03/2024	\$ 805	IDR 12,3		0	(2)	(2)	0.00
CX	01/2024	£ 1,740	\$	2,201	0	(17)	(17)	(0.01)
	03/2024	\$ 67	IDR 1,0	33,834	0	0	0	0.00
					\$ 225	\$ (442)	\$ (217)	(0.05)

Schedule of Investments US Investment Grade Corporate Bond Fund (Cont.)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BOA	01/2024	€ 21	\$ 23	\$ 0	\$ 0	\$ 0	0.00
BPS	01/2024	98	107	0	(1)	(1)	0.00
	01/2024	\$ 29,563	€ 26,894	153	0	153	0.03
BRC	01/2024	€ 102	\$ 112	0	(2)	(2)	0.00
	01/2024	\$ 28,056	€ 25,511	131	0	131	0.03
CBK	01/2024	€ 48	\$ 52	0	(1)	(1)	0.00
MYI	01/2024	\$ 28,045	€ 25,516	147	0	147	0.03
SCX	01/2024	4	4	0	0	0	0.00
				\$ 431	\$ (4)	\$ 427	0.09

As at 31 December 2023, the Institutional GBP (Hedged) Income II had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Appr	nrealised eciation/ reciation)	% of Net Assets
BOA	01/2024	\$	2,375	£	1,875	\$ 15	\$ 0	\$	15	0.00
BPS	01/2024	£	294	\$	374	0	(1)		(1)	0.00
	01/2024	\$	9,123	£	7,219	80	0		80	0.02
BRC	01/2024	£	57	\$	73	0	(1)		(1)	0.00
	01/2024	\$	130	£	103	0	0		0	0.00
CBK	01/2024	£	818	\$	1,034	0	(8)		(8)	0.00
	01/2024	\$	94	£	74	1	0		1	0.00
DUB	01/2024		14		11	0	0		0	0.00
GLM	01/2024	£	21	\$	26	0	0		0	0.00
MYI	01/2024		391		495	0	(4)		(4)	0.00
	01/2024	\$	56	£	45	1	0		1	0.00
SCX	01/2024	£	89	\$	112	0	(1)		(1)	0.00
	01/2024	\$	11,727	£	9,272	92	0		92	0.02
SSB	01/2024		11,805		9,355	122	0		122	0.02
						\$ 311	\$ (15)	\$	296	0.06
Total OTC Financial Derivative Ir	nstruments							\$	455	0.09
Total Investments								\$ 5	12,000	106.48
Other Current Assets & Liabilitie	s							\$	(31,139)	(6.48)
Net Assets								\$ 4	80,861	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- ^ Security is in default.
- (a) Security did not produce income within the last twelve months.
- (b) Zero coupon security.
- (c) Principal amount of security is adjusted for inflation.
- (d) Perpetual maturity; date shown, if applicable, represents next contractual call date.
- (e) Affiliated to the Fund.
- (f) Contingent convertible security.
- (g) Restricted Securities (31 December 2022: 0.92%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Citigroup, Inc.	3.785%	17/03/2033	10/03/2022	\$ 200	\$ 180	0.04
Citigroup, Inc.	6.270	17/11/2033	09/11/2022	2,000	2,141	0.45
Oracle Corp.	6.250	09/11/2032	07/11/2022	998	1,088	0.23
				\$ 3,198	\$ 3,409	0.72

Security with an aggregate fair value of \$Nil (31 December 2022: \$12,732) has been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$8,248 (31 December 2022: \$11,785) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Cash of \$110 (31 December 2022: \$830) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 725	\$ 486,459	\$ 162	\$ 487,346
Investment Funds	18,239	0	0	18,239
Repurchase Agreements	0	259	0	259
Financial Derivative Instruments(3)	(25)	6,181	0	6,156
Totals	\$ 18,939	\$ 492,899	\$ 162	\$ 512,000

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 672	\$ 345,328	\$ 399	\$ 346,399
Investment Funds	38,657	0	0	38,657
Repurchase Agreements	0	15,383	0	15,383
Financial Derivative Instruments(3)	587	303	0	890
Securities Sold Short	0	(2,035)	0	(2,035)
Totals	\$ 39,916	\$ 358,979	\$ 399	\$ 399,294

⁽¹⁾ See Note 3 in the Notes to Financial Statements for additional information.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023			As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾		
AZD	\$ 46	\$ 0	\$ 46	\$ N/A	\$ N/A	\$ N/A		
BOA	85	0	85	(108)	0	(108)		
BPS	232	(420)	(188)	(856)	740	(116)		
BRC	129	(280)	(151)	14	0	14		
CBK	(57)	0	(57)	988	(750)	238		
CLY	N/A	N/A	N/A	(36)	0	(36)		
DUB	3	0	3	(1)	0	(1)		
FBF	N/A	N/A	N/A	8	0	8		
GLM	(165)	0	(165)	138	0	138		
GST	4	0	4	23	0	23		
JPM	(12)	0	(12)	240	(170)	70		
MYC	1	90	91	(71)	90	19		
MYI	(2)	20	18	(5)	(10)	(15)		
RYL	N/A	N/A	N/A	294	0	294		
SAL	(5)	0	(5)	(3)	0	(3)		
SCX	74	0	74	979	(930)	49		
SSB	122	0	122	45	0	45		

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	66.97	59.33
Transferable securities dealt in on another regulated market*	34.39	29.34
Other transferable securities	N/A	0.48
Investment funds	3.79	9.95
Repurchase agreements	0.05	3.96
Financial derivative instruments dealt in on a regulated market	0.56	0.18
Centrally cleared financial derivative instruments	0.63	(0.37)
OTC financial derivative instruments	0.09	0.42
Securities sold short	N/A	(0.52)
Sale-buyback financing transactions	N/A	(9.95)

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

²⁾ Refer to the Schedule of Investments for additional information.

⁽³⁾ Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Loan Participations and Assignments	0.12	1.26
Corporate Bonds & Notes	79.76	67.65
U.S. Government Agencies	9.12	5.09
U.S. Treasury Obligations	8.15	8.62
Non-Agency Mortgage-Backed Securities	0.60	0.26
Asset-Backed Securities	1.56	0.52
Sovereign Issues	1.43	2.12
Common Stocks	0.00	0.00
Warrants	0.00	0.00
Preferred Securities	0.15	0.17
Short-Term Instruments	0.47	3.46
Investment Funds	3.79	9.95
Repurchase Agreements	0.05	3.96
Financial Derivative Instruments Dealt in on a Regulated Market	0.03	3.30
Futures	0.56	0.18
Centrally Cleared Financial Derivative Instruments	0.50	0.10
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.09	(0.05)
Credit Default Swaps on Credit Indices — Sell Protection	0.11	(0.03)
Interest Rate Swaps	0.43	(0.29)
OTC Financial Derivative Instruments	0.43	(0.23)
Purchased Options		
Interest Rate Swaptions	0.00	0.54
Written Options	0.00	0.54
Credit Default Swaptions on Credit Indices	N/A	0.00
Interest Rate Swaptions	(0.02)	(0.96)
Options on Securities	0.00	(0.90)
Credit Default Swaps on Corporate, Sovereign and U.S. Municipal Issues — Sell Protection	0.00	0.01)
Credit Default Swaps on Credit Indices — Sell Protection	N/A	0.01
	(0.05)	(0.06)
Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts	0.05)	0.06)
Securities Sold Short	0.15 N/A	
Other Current Assets & Liabilities		(0.52)
	(6.48)	(2.77)
Net Assets	100.00	100.00

\$1.59% or 2605/005 10,000 6,973 38 1.75% due 1706/2054 32,100 31,88 169 1204 10,301 32,200 10,701 41,975% due 1706/2054 17,709 6,95 10,000 10,701 10,	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
2007/00/14 Control & Notice Control & Co	TRANSFERABLE SECURITIES				CORPORATE BONDS & NOTES				Voya Euro CLO DAC			
August A					2.875% due 15/02/2025 \$				4.715% due 15/10/2030 €	9,346 \$		
Miles Mile	3.750% due 30/10/2024 AUD				5.250% due 15/05/2024 Park Aerospace Holdings Ltd.	2,000	1,990	0.11	AerCap Ireland Capital DAC			
Topic Topi	ING Bank Australia Ltd.				QNB Finance Ltd.	,			4.875% due 16/01/2024	8,812	. , .	
Transpart December of Finance Pty. Ltd.	4.790% due 09/09/2024				Total Cayman Islands		39,646	2.14				
Victoria Power Network Finance Pty, Inc. Assistance Victoria Power Network Finance Victoria Power Network Finance Victoria Victoria Victoria Victoria Victoria Victoria Victoria Victoria Victoria Victoria Victori	Transurban Queensland Finance	Pty. Ltd.								_	118,826	6.41
CAMADA 3,244 40x 2012/2025 500 538 50.03 5,009 5,000 1,211/2024 1,800 1,656 6,000 5,77% due 2010/2025 5 800 793 0.04	4.898% due 23/08/2024				Danske Bank A/S		067	0.05	CORPORATE BONDS & NOTES			
SAPER PARKED SECURITIES SAPE	Total Australia	_	19,476	1.05						11,800	11,656	0.63
Triangle Triangle					5.375% due 12/01/2024		5,799	0.31				
CAYMAN ISLANDS ASSERACKED SECURITIES ALSA Senior Loan Fund Ltd. 6.74% due 1501/2031 CASSW due 1501/2031 CASSW due 1501/2031 CASSW due 1501/2030 CASSW		3 800	793	0.04		_	10// 11	0.50				
Asser-BACKED SECURITIES Atlas Serior Loan Fund ttd. 6,74% due 10/10/2031 3,203 3,207 1,77% due 20/10/2031 3,203 3,207 1,785 Asser-BACKED SECURITIES Assissing to the Trond 1,70% due 20/10/2036 CRAM Ltd. 6,648% due 17/04/2031 6,749% due 20/10/2039 5,202 5,206 CRAM Ltd. 6,749% due 20/10/2039 5,202 5,206 6,749% due 20/10/2039 5,202 5,206 6,749% due 20/10/2039 4,038		, 000 _	193	0.04					1.050% due 09/09/2024	'	25,451	1.37
6.64% due 1501/2031 3,203 3,207 0.17 Caralyle U.S. CID tild. 6.835% due 1501/2030 999 999 0.05 Caralyle U.S. CID tild. 6.835% due 1501/2030 1,081 0.06 Caralyle U.S. CID tild. 6.835% due 1501/2030 1,081 0.06 Caralyle U.S. CID tild. 6.835% due 1501/2030 1,081 0.06 Caralyle U.S. CID tild. 6.835% due 1501/2030 1,081 0.06 Caralyle U.S. Cideral Review of the Cideral Review of	ASSET-BACKED SECURITIES				Nordea Bank Abp		2,711	0.15	6.801% due 12/09/2025	11,000		
6.835% due 1501/2030 999 999 0.05 6.737% due 22004/2030 1,080 1,081 0.06 6.737% due 22004/2030 1,080 1,081 0.06 6.737% due 22004/2030 1,080 1,081 0.06 6.737% due 2010/2029 5,922 5,926 0.32 6.737% due 2010/2029 5,922 5,926 0.32 6.737% due 2010/2029 1,160 1,1,17 0.60 6.737% due 2010/2030 1,1,160 1,1,17 0.60 6.737% due 2010/2030 1,1,160 1,1,17 0.60 6.737% due 2010/2030 1,081 0,1,1,17 0.60 6.737% due 2010/2030 1,081 0,1,1,17 0.60 6.737% due 2010/2030 1,081 0,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1,1,	6.745% due 15/01/2031	3,203	3,207	0.17					2.839% due 16/07/2025	10,000	9,851	0.53
CRAM Ltd CAPA C	6.835% due 15/01/2030	999	999	0.05	Cars Alliance Auto Leases Franc		F 007	0.27	1.851% due 16/07/2025			0.36 0.28
EAST% due 1901/2029 5,922 5,926 0.33 ERECTANCING DELTA CORPORATE BONDS & NOTES Deutsche Barna Lot. Cut.d. 6,78% due 1901/2031 28 283 0.02 6,678% due 1901/2031 29,554 0.03 Deutsche Barna Lot. Cut.d. 6,678% due 1901/2031 29,554 0.03 ERECTANCAS CORPORATE BONDS & NOTES Deutsche Barna AG SERMANY CORPORATE BONDS & NOTES Deutsche Barn	CBAM Ltd.						5,097	0.27		1,600	1,569	0.08
6.719% due 2404/2030 11,160 11,137 0.60 16.729% due 1001/12/22 AUD 1,800 1,229 0.05	6.797% due 20/10/2029				3.375% due 09/01/2025 \$				2.679% due 19/07/2024	1,000	984	0.05
6.79% due 20/01/2030	6.710% due 24/04/2030	11,160	11,137	0.60	6.124% due 28/02/2024 AUD				1.543% due 26/11/2024 [*]	'	1,429	0.08
Dryden Senior Loan Fund 6.555% due 15/04/2029 443 442 0.02 6.555% due 15/04/2029 1,051 1,052 0.06 6.885% due 15/04/2029 1,051 1,052 0.06 6.885% due 15/07/2029 1,051 1,052 0.06 6.805% due 15/04/2031 7,618 7,625 0.41 Nassau Ltd. 6.665% due 15/04/2031 20,250 20,275 1.09 Octagon Investment Partners Ltd. 6.651% due 16/04/2031 474 474 0.03 7.00 Ctagon Loan Funding Ltd. 6.655% due 15/04/2031 474 474 0.03 7.00 Ctagon Loan Funding Ltd. 6.657% due 15/04/2031 1,200 1,199 0.06 6.805% due 15/04/2031 1,200 1,199 0.06 6.805% due 15/04/2031 1,200 1,199 0.06 6.805% due 15/04/2031 2,635 2,639 1,420	6.797% due 20/01/2030 Dryden CLO Ltd.				2.375% due 14/01/2025 \$	500	484	0.02	5.402% due 16/10/2024 AUD	9,700		0.36 0.53
Corporate Bonds & Notes Corporate Bonds	Dryden Senior Loan Fund				2.625% due 16/10/2024 2.625% due 22/01/2025	11,600	11,247	0.61	0.850% due 25/03/2024			
Geremond Park CLO Ltd. 6.665% due 15/04/2031 7,618 7,625 0.41 Nassau Ltd. 6.805% due 15/04/2031 7,618 7,625 0.41 Neuberger Berman Loan Advisers CLO Ltd. 6.788% due 19/10/2031 20,250 20,275 1.09 Octagon Investment Partners Ltd. 6.615% due 16/04/2031 474 474 0.03 Octagon Loan Funding Ltd. 6.805% due 15/04/2031 5,640 5,647 0.30 CZIM Ltd. 6.673% due 15/04/2031 1,253 1,952 0.11 6.827% due 15/04/2031 401 402 0.02 Palmer Square CLO Ltd. 6.789% due 20/01/2031 779 780 0.04 Sound Point CLO Ltd. 6.807% due 21/04/2031 2,635 2,639 0.14 Tralec CLO Ltd. 6.807% due 18/04/2031 2,635 2,639 0.14 Tralec CLO Ltd. 6.807% due 18/04/2031 2,635 2,639 0.14 Tralec S3,639 2.89 Total France 53,639 2.89 REMANY CORPORATE BONDS & NOTES NETHERLANDS CORPORATE BONDS & NOTES CORPORATE BONDS & NOTES NETHERLANDS CORPORATE BONDS & NOTES CORPORATE BONDS & NOTES NETHERLANDS NETHERLANDS CORPORATE BONDS & NOTES NETHERLANDS NETHERLANDS CORPORATE BONDS & NOTES NETHERLANDS NETH	Elevation CLO Ltd.						8,918	0.48	·	_	88,000	4.78
See Sind	6.935% due 15/07/2029		,		Total France	_			CORPORATE BONDS & NOTES			
Neuberger Berman Loan Advisers CLO Ltd. 6.788% due 19/10/2031 20,250 20,275 1.09 Octagon Investment Partners Ltd. 6.615% due 16/04/2031 283 283 0.02 6.625% due 15/04/2031 474 474 0.03 Octagon Loan Funding Ltd. 6.809% due 18/11/2031 5,640 5,647 0.30 CIAM Ltd. 6.675% due 15/04/2031 1,200 1,199 0.06 6.734% due 17/01/2031 1,195 1,953 1,952 0.11 6.827% due 20/01/2031 401 402 0.02 Palmer Square CLO Ltd. 6.794% due 17/01/2031 4,660 4,596 0.25 Steele Creek CLO Ltd. 6.794% due 18/04/2031 2,635 2,639 0.14 Tralee CLO Ltd. 6.997% due 20/007/2029 369 370 0.02 Venture CLO Ltd. 6.937% due 20/007/2029 3,093 3,094 0.17 6.6318% due 20/007/2029 3,093 3,094 0.17 6.6318% due 20/007/2029 3,093 3,094 0.17 Deutsche Bank AG 0.898% due 18/05/2024 8,200 8,117 0.44 8,200 8,117 0.44 8,200 8,117 0.44 8,200 0,811 7,280 0.39 8,117 0.44 8,200 0,811 7,280 0.39 8,117 0.44 8,200 0,811 7,280 0.39 8,117 0.44 8,200 0,811 7,280 0.39 8,117 0.44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,811 7,280 0.39 8,117 0,44 8,200 0,911 7,280 0.39 8,117 0,44 8,200 0,990 0,990 1,133 8,100 0,40 0,555% due 15/06/2031 2,600 3,600 3,692 0 8,117 0,44 8,200 0,990 0,990 1,133 8,190 0,40 0,40 0,555% due 15/06/2031 2,600 3,690 0,40 0,40 0,40 0,40 0,40 0,40 0,40 0,	Nassau Ltd.								3.625% due 15/01/2024	8,226 _	8,219	0.44
6.788% due 19/10/2031 20,250 20,275 1.09 Octagon Investment Partners Ltd. 6.615% due 16/04/2031 283 283 0.02 6.625% due 15/04/2031 474 474 0.03 Octagon Loan Funding Ltd. 6.809% due 18/11/2031 5,640 5,647 0.30 OZIM Ltd. 6.675% due 15/04/2031 1,200 1,199 0.06 6.734% due 17/01/2031 1,953 1,952 0.11 6.827% due 20/01/2031 401 402 0.02 Palmer Square CLO Ltd. 6.794% due 17/01/2031 779 780 0.04 Sound Point CLO Ltd. 6.807% due 18/04/2031 4,600 4,596 0.25 Steele Creek CLO Ltd. 6.744% due 21/04/2031 2,635 2,639 0.14 Tralee CLO Ltd. 6.794% due 21/04/2031 2,635 2,639 0.14 G.734% due 21/04/2031 3,309 3,309 0.17 Sound Point CLO Ltd. 6.744% due 21/04/2031 3,309 0.39 Steele Creek CLO Ltd. 6.795% due 20/07/2029 369 370 0.02 Venture CLO Ltd. 6.535% due 15/04/2031 1,339 0.73 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,093 3,093 0.14 6.631% due 20/07/2029 3,0				0.01								
3.961% due 26/11/2025 7,400 7,280 0.39 6.615% due 15/04/2031 283 283 0.02 6.625% due 15/04/2031 474 474 0.03 6.625% due 15/04/2031 474 474 0.03 6.809% due 18/01/2031 5,640 5,647 0.30 CZLM Ltd. 6.809% due 18/10/2031 1,200 1,199 0.06 6.734% due 17/01/2031 1,953 1,952 0.11 6.827% due 20/01/2031 401 402 0.02 Falmer Square CLO Ltd. 6.807% due 18/04/2031 2,635 2,639 0.14 6.807% due 18/04/2031 2,635 2,639 0.14 6.65% due 15/04/2031 2,635 2,539 2,539 0.14 6.65% due 20/01/2029 3,093 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17 Sound Point CLO Ltd. 6.535% due 20/01/2029 3,093 3,094 0.17	6.788% due 19/10/2031	20,250		1.09								
Octagon Loan Funding Ltd. 6.809% due 18/11/2031 5,640 5,647 0.30 IRELAND 4,250% due 15/06/2025 4,310 4,252 0.680% due 14/10/2025 3,600 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 3,692 0.00 4,934 0.00 6.80% due 14/10/2025 3,600 3,692 0.00 3,692 0.00 4,934 0.00 6.42% due 20/01/2027 5,000 4,934 0.00 6.42% due 20/01/2027 5,000 4,934 0.00 6.42% due 17/01/2031 13,400 13,486 0.00 13,400 13,486 0.00 13,400 13,486 0.00 13,400 13,486 0.00 1,500 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.00 0.	6.615% due 16/04/2031	283							Enel Finance International NV	·	•	
6.675% due 15/04/2031 6.827% due 20/01/2031 779 780 780 780 780 780 780 780 780 780 780	6.809% due 18/11/2031	5,640	5,647	0.30					4.250% due 15/06/2025	4,310	4,252	0.23
6.827% due 20/01/2031	6.675% due 15/04/2031				Black Diamond CLO DAC	: 5 27/	5 962	0.22	6.442% due 01/04/2027	.,		
6.794% due 17/01/2031 779 780 0.04 Sound Point CLO Ltd. 6.807% due 18/04/2031 4,600 4,596 0.25 Steele Creek CLO Ltd. 6.997% due 21/04/2031 2,635 2,639 0.14 Tralee CLO Ltd. 6.997% due 20/07/2029 369 370 0.02 Venture CLO Ltd. 6.535% due 15/04/2027 2,539 2,539 0.14 6.631% due 07/09/2030 1,339 1,337 0.07 6.631% due 07/09/2030 3,093 3,094 0.17 Morway Clo DAC 4.665% due 15/01/2031 19,832 21,694 1.17 Contego CLO DAC 4.665% due 15/01/2030 13,454 14,651 0.79 Harvest CLO DAC 4.642% due 23/01/2030 6,219 6,796 0.37 Oak Hill European Credit Partners DAC 4.733% due 20/10/2031 1,396 1,526 0.08 Palmer Square European Loan Funding DAC 4.695% due 15/07/2031 3,789 4,134 0.22 4.695% due 15/07/2031 5,216 5,681 0.31 SAUDI ARABIA CORRORATE BONDS & NOTES SAUDI ARABIA CORRORATE BONDS & NOTES SAUDI ARABIA CORRORATE BONDS & NOTES	6.827% due 20/01/2031				BNPP AM Euro CLO DAC				JDE Peet's NV	·		
6.807% due 18/04/2031	6.794% due 17/01/2031 Sound Point CLO Ltd.				Carlyle Euro CLO DAC				LeasePlan Corp. NV	•		
Tralee CLO Ltd. 6.997% due 20/07/2029 369 370 0.02 Venture CLO Ltd. 6.535% due 15/04/2027 2,539 2,539 0.14 6.631% due 07/09/2030 1,339 1,337 0.07 6.777% due 20/01/2029 3,093 3,094 0.17 As a constant of the constant of th	Steele Creek CLO Ltd.				Contego CLO DAC				Total Netherlands			
Venture CLO Ltd. 6.535% due 15/04/2027 6.631% due 07/09/2030 6.777% due 20/01/2029 3,093 3,094 0.17 CORPORATE BONDS & NOTES	Tralee CLO Ltd.				4.566% due 26/06/2030		6,796	0.37				
6.631% due 07/09/2030 1,339 1,337 0.07 6.777% due 20/01/2029 3,093 3,094 0.17 4695% due 15/07/2031 3,789 4,134 0.22 SAUDI ARABIA 4,745% due 15/04/2031 5,216 5,681 0.31 CORRORATE RONDS & NOTES	Venture CLO Ltd.				4.733% due 20/10/2031	1,396		0.08		2,700 _	2,683	0.14
	6.631% due 07/09/2030	1,339	1,337 3,094	0.07 0.17	4.695% due 15/07/2031	3,789	4,134					
87,453 4.71 Tikehau CLO DAC 4.844% due 04/08/2034 15,000 16,378 0.88 Saudi Arabian Oil Co. 1.625% due 24/11/2025 2,200 2,073 C		_	87,453	4./1		15,000	16,378	0.88	Saudi Arabian Oil Co.	2,200	2,073	0.11

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	PAR DESCRIPTION (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
SINGAPORE CORPORATE BONDS & NOTES				7.176% due 30/03/2026 \$ 12,000	\$ 12,058 116,535		SLM Private Credit Student Loan 5.936% due 15/06/2039 \$ 5.976% due 15/06/2039	Trust 5,559 5,110	\$ 5,356 4,953	
DBS Group Holdings Ltd. 5.701% due 22/11/2024 \$ SOUTH KOREA	3,400 \$	3,394	0.18	NON-AGENCY MORTGAGE-BACKED S Canada Square Funding PLC 6.000% due 17/06/2058 f 4.854	ECURITIES 6,159	0.33	SLM Student Loan Trust 6.102% due 27/12/2038 6.196% due 25/10/2029	973 849	959	0.05
CORPORATE BONDS & NOTES Korea Southern Power Co. Ltd.				Eurohome UK Mortgages PLC 5.490% due 15/06/2044 226	•	0.02	6.496% due 25/07/2023 7.296% due 25/07/2023 SMB Private Education Loan Trust	640 139		0.03 0.01
SK Hynix, Inc.	5,300 12,804	3,611 12,778		Great Hall Mortgages PLC 5.489% due 18/06/2038 7 Lanebrook Mortgage Transaction PLC		0.00	2.340% due 15/09/2034 2.820% due 15/10/2035 3.600% due 15/01/2037	1,375 2,653 3,383	1,343 2,557 3,270	0.07 0.14 0.18
3.000% due 17/09/2024 Total South Korea	600 _		0.03	6.320% due 12/06/2057 2,529 Precise Mortgage Funding PLC 6.126% due 16/10/2056 1,193	3,231 1,520		3.630% due 15/11/2035 6.226% due 15/10/2035 6.226% due 15/11/2035	6,452 1,521 1,380	6,249 1,511 1,368	0.08 0.07
SPAIN CORPORATE BONDS & NOTES				Residential Mortgage Securities PLC 6.470% due 20/06/2070 107 Stratton Mortgage Funding PLC	137	0.01	6.926% due 17/02/2032 SoFi Professional Loan Program L 2.650% due 25/09/2040	48 LC 1,889	48 1,819	0.00
Banco Santander S.A. 3.892% due 24/05/2024 5.742% due 30/06/2024	7,900 6,900	7,847 6,899	0.37	6.069% due 25/09/2051 4,909 6.120% due 12/03/2052 3,722 6.121% due 20/07/2060 13,456	6,257 4,745 17,151	0.26	Structured Asset Investment Loar 6.020% due 25/09/2034 Wells Fargo Home Equity Asset-B	1,627	1,530 Securities 1	
Total Spain SUPRANATIONAL		14,746	0.80	Towd Point Mortgage Funding PLC 6.365% due 20/10/2051 513 6.571% due 20/07/2045 4,006	655 5,121	0.04 0.28	7.195% due 25/11/2035	1,654	1,642 62,880	0.09
CORPORATE BONDS & NOTES	4' 0 D			Tudor Rose Mortgages 5.820% due 20/06/2048 3,128	3,967	0.21	CORPORATE BONDS & NOTES			
International Bank for Reconstruction 0.650% due 10/02/2026 SWEDEN	10,000	9,240		Total United Kingdom	49,237 165,772		3M Co. 5.939% due 14/02/2024 AbbVie, Inc.	8,400	8,397	
CORPORATE BONDS & NOTES				UNITED STATES			3.850% due 15/06/2024 Ally Financial, Inc.	2,283	2,266	0.12
Swedbank AB 6.787% due 15/06/2026	8,500 _	8,612	0.46	ASSET-BACKED SECURITIES Bear Stearns Asset-Backed Securities Tr		0.00	3.875% due 21/05/2024	300 12,700		
SWITZERLAND CORPORATE BONDS & NOTES				5.682% due 25/03/2034 \$ 20 6.595% due 25/03/2035 250 College Avenue Student Loans LLC	248	0.00		12,866 9,000	12,762 8,918	
Credit Suisse AG 3.625% due 09/09/2024 4.750% due 09/08/2024	2,000 1,000		0.05	7.120% due 26/11/2046 838 Commonbond Student Loan Trust 2.730% due 25/10/2040 329		0.04	4.000% due 01/06/2025 Athene Global Funding 0.950% due 08/01/2024	3,300	3,244	0.18
5.779% due 02/02/2024 UBS AG 5.212% due 30/07/2025 AUD	2,000 7,225	1,999 4,919		Countrywide Asset-Backed Certificates 6.025% due 25/06/2036 6 6.970% due 25/10/2034 488	6	0.00	2.514% due 08/03/2024	2,300 1,300 14,200 2,084	2,298 1,292 14,190 2,084	0.07 0.77
UBS Group AG 6.976% due 12/05/2026 \$ Total Switzerland	15,000 _	15,073 24.958	0.81	EFS Volunteer LLC 6.446% due 25/10/2035 46 EquiFirst Mortgage Loan Trust	46	0.00	Bank of America Corp.	12,500 5,000	12,302 4,981	0.66
UNITED ARAB EMIRATES CORPORATE BONDS & NOTES				8.470% due 25/10/2034 582 Finance America Mortgage Loan Trust 6.295% due 25/08/2034 733		0.03	3.458% due 15/03/2025 6.053% due 04/02/2025 6.766% due 02/04/2026	4,800 800 4,400	4,778	0.26 0.04
First Abu Dhabi Bank PJSC	1,040 _	709	0.04	First NLC Trust 5.540% due 25/08/2037 227		0.01	Baxter International, Inc. 5.853% due 29/11/2024	4,625		
UNITED KINGDOM				Fremont Home Loan Trust 6.205% due 25/01/2035 187	182	0.01	Berry Global, Inc. 4.875% due 15/07/2026	7,450	7,326	0.40
CORPORATE BONDS & NOTES Barclays PLC	45 500	45.205	0.00	Home Equity Asset Trust 6.415% due 25/06/2034 497 Long Beach Mortgage Loan Trust	491	0.03	Black Hills Corp. 1.037% due 23/08/2024 BOC Aviation USA Corp.	6,000	5,826	0.31
6.515% due 26/06/2024 AUD HSBC Bank PLC	15,500 2,750	15,395 1,887	0.10	6.445% due 25/04/2035 886 MASTR Asset-Backed Securities Trust 6.170% due 25/09/2034 796		0.05	1.625% due 29/04/2024 Brighthouse Financial Global Fund 6.127% due 12/04/2024	300 ding 1,000		0.02
5.786% due 28/09/2024 \$ HSBC Holdings PLC 4.180% due 09/12/2025	2,200 3,297	2,204 3,253		Morgan Stanley ABS Capital, Inc. Trust 6.520% due 25/09/2033 565		0.03	Broadcom, Inc. 3.625% due 15/10/2024	5,000		
6.863% due 11/03/2025 7.008% due 12/09/2026 Imperial Brands Finance PLC	15,500 2,820	15,527 2,847		Navient Private Education Loan Trust 6.196% due 15/12/2059 2,889 6.926% due 16/07/2040 2,168	2,869 2,177	0.12	Capital One Financial Corp.	15,650	·	
3.125% due 26/07/2024 Lloyds Banking Group PLC	17,926 17,000	17,635 16,843		7.076% due 15/10/2031 4,895 7.626% due 15/12/2045 335 Navient Student Loan Trust		0.02	6.746% due 09/05/2025 Charter Communications Operation 7.289% due 01/02/2024	2,000 1g LLC 31,210	1,999 31,210	
5.750% due 07/03/2025 AUD Nationwide Building Society	2,360	1,613	0.09	7.176% due 15/11/2030 5,910 Nelnet Student Loan Trust 6.052% due 27/02/2051 838	5,929 833	0.32	Citibank N.A. 6.461% due 04/12/2026	1,500	1,504	
0.550% due 22/01/2024 \$ NatWest Group PLC 4.269% due 22/03/2025	560 8,200	558 8,172	0.03	NovaStar Mortgage Funding Trust 2.907% due 25/01/2036 567	557	0.03	Citigroup, Inc. 4.140% due 24/05/2025 Daimler Truck Finance North Ame	2,000 erica LL	1,989 C	0.11
NatWest Markets PLC 6.196% due 29/09/2026 6.880% due 22/03/2025	535 8,900		0.03	RAAC Trust 7.570% due 25/05/2044 1,336 SBA Tower Trust	1,288	0.07	6.167% due 13/12/2024 Energy Transfer LP 4.250% due 01/04/2024	2,300		0.12
Standard Chartered PLC 6.337% due 23/11/2025	9,100	9,056		3.869% due 15/10/2049 3,000 SLC Student Loan Trust	2,950		4.500% due 01/04/2024 4.500% due 15/04/2024 5.875% due 15/01/2024	3,000 6,488	2,989 6,487	0.16
				5.665% due 15/05/2029 660	658	0.03				

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS
Ford Motor Credit Co. LLC				MUNICIPAL BONDS & NOTES				5.852% due 25/05/2037 -			
	\$ 3,600 \$ 1,800 2,000	3,465 1,769 1,945	0.19 0.10 0.11	Pennsylvania Higher Education As Revenue Bonds, (GTD STD LNS 5.726% due 25/10/2036 \$		Series 2	006 0.03	25/10/2040 5.872% due 25/05/2037 5.902% due 25/10/2030 -	\$ 29 \$ 48	29 46	0.00
5.125% due 16/06/2025 5.584% due 18/03/2024	5,000 2,100	4,939 2,097	0.27	NON-AGENCY MORTGAGE-BACI			0.03	25/06/2060 5.952% due 25/08/2037	17,700 45	17,210 45	0.93
Fox Corp.	2,100	2,097	0.11	American Home Mortgage Investi				6.000% due 25/01/2041	61 51	60 50	0.00
4.030% due 25/01/2024 FS KKR Capital Corp.	1,500	1,498	0.08	6.070% due 25/09/2045	1,471	1,285	0.07	6.122% due 25/03/2038 6.132% due 25/12/2037 6.452% due 25/05/2037	37 157	37 158	0.00
1.650% due 12/10/2024	2,000	1,930	0.10	Ashford Hospitality Trust 6.434% due 15/04/2035	989	977	0.05	Federal Home Loan Bank			
GA Global Funding Trust 0.800% due 13/09/2024	300	288	0.02	Atrium Hotel Portfolio Trust 6.609% due 15/06/2035	11,300	11,187	0.60	5.500% due 08/05/2025 (g) 5.650% due 28/05/2025	38,000 21,000	37,976 20,998	2.05
1.000% due 08/04/2024 1.625% due 15/01/2026	2,800 3,500	2,759 3,224	0.15	Barclays Commercial Mortgage Se			٥٥٢	5.660% due 26/08/2024 (g) Freddie Mac	40,000	40,000	2.16
5.921% due 13/09/2024 6.727% due 11/04/2025	500 3,000	497 2,995	0.03	6.659% due 15/07/2037 Bear Stearns Adjustable Rate Mon		ust	0.05	0.000% due 15/01/2038 (a) 2.000% due 01/03/2028	564 5,442	30 5,185	0.00 0.28
Georgia Power Co.				4.803% due 25/02/2036	2	1	0.00	2.500% due 25/10/2048	711	632	0.04
6.135% due 08/05/2025 Goldman Sachs Group, Inc.	6,200	6,215	0.34	Bear Stearns ALT-A Trust 4.730% due 25/09/2035	12	7	0.00	3.000% due 25/09/2045 4.000% due 01/08/2048	1,952 1,371	1,707 1,321	0.09
1.757% due 24/01/2025	13,100	13,055	0.70	BX Trust 6.459% due 15/05/2035	2,775	2,750	0.15	5.245% due 15/10/2040 5.334% due 15/01/2038	6,134 14,106	6,053 13,912	0.33
3.272% due 29/09/2025 5.900% due 02/05/2024 AUE	2,200 3,000	2,163 2,049	0.12	Citigroup Commercial Mortgage 1		2,730	0.15	5.375% due 24/04/2025	10,000	9,993	0.54
	\$ 4,300	4,259	0.23	3.251% due 10/05/2035	1,008	952	0.05	5.520% due 28/05/2025 5.550% due 09/05/2025	22,400 25,000	22,393 24,988	1.21 1.35
HCA, Inc. 5.000% due 15/03/2024	24,235	24,193	1.30	Commercial Mortgage Trust 3.178% due 10/02/2035	3,000	2,852	0.15	5.680% due 03/04/2025	21,000	21,000	1.13
Hyundai Capital America	24,233	24,133	1.50	Credit Suisse Mortgage Capital Tr		2,032	0.15	5.722% due 15/08/2038 5.730% due 03/04/2025	214 21,000	210 21,000	0.01 1.13
6.532% due 04/08/2025	14,000	13,997	0.76	6.194% due 15/07/2032	886	846	0.05	5.753% due 15/05/2037 5.852% due 25/07/2050	42 8,774	41 8,511	0.00
Ipalco Enterprises, Inc. 3.700% due 01/09/2024	538	530	0.03		21,800	21,755	1.17	5.853% due 15/02/2034 - 15/08/2056	6,618	6,379	0.34
Jackson National Life Global Fu 6.586% due 28/06/2024	Inding 10,070	10,091	0.54	DBGS Mortgage Trust 6.254% due 15/06/2033	2,600	2,389	0.13	5.863% due 15/06/2037 5.903% due 15/10/2036 -	529	521	0.03
JPMorgan Chase & Co.	4.000	2.000	0.24	Deutsche Mortgage Securities, Inc	c. Re-REN	ЛIC		15/06/2042	40	40	0.00
2.301% due 15/10/2025 3.220% due 01/03/2025	4,000 3,000	3,899 2,988	0.21 0.16	Trust Certificates 4.448% due 28/09/2036	1,035	1,032	0.06	5.933% due 15/10/2040 5.953% due 15/11/2050	65 76	63 71	0.00
6.018% due 10/12/2025	1,500	1,498	0.08	GSR Mortgage Loan Trust				5.973% due 15/05/2036 -	167	164	0.01
Midwest Connector Capital Co. 3.900% due 01/04/2024	. LLC 1,600	1,591	0.09	4.240% due 25/06/2034 4.579% due 25/11/2035	48 95		0.00	15/12/2041 6.412% due 25/07/2044	167 3	164 3	0.01
Morgan Stanley 0.790% due 30/05/2025	21,500	21,024	1.13	Impac CMB Trust 6.110% due 25/03/2035	73	64	0.00	Ginnie Mae 2.500% due 20/01/2049	693	614	0.03
Nissan Motor Acceptance Co. L		F 020	0.24	JPMorgan Chase Commercial Mor				2.750% due 20/11/2029 3.625% due 20/08/2024 -	2	2	0.00
6.282% due 08/03/2024 Pacific Gas & Electric Co.	5,830	5,828	0.31	4.128% due 05/07/2031 6.619% due 15/06/2035	3,000 2,229	2,692 1,994		20/03/2030 3.689% due 20/12/2068	18 974	17 957	0.00
3.400% due 15/08/2024	500	492	0.03	Merrill Lynch Mortgage Investors				4.961% due 20/04/2067	3,032	3,041	0.16
3.750% due 15/02/2024 Pacific Life Global Funding	1,700	1,695	0.09	4.756% due 25/05/2033 7.299% due 25/03/2033	133 213		0.01	5.840% due 20/04/2069 5.897% due 20/02/2067	2,846 454	2,845 452	0.15
6.216% due 06/12/2024 Ouanta Services, Inc.	400	398	0.02	Mill City Mortgage Loan Trust 2.750% due 25/07/2059	30	30	0.00	5.972% due 20/10/2037 6.187% due 20/12/2065 -	129	129	0.01
0.950% due 01/10/2024	2,500	2,410	0.13	New Residential Mortgage Loan 1	rust			20/08/2067 6.237% due 20/01/2066	2,769 355	2,760 353	0.15
Revvity, Inc. 0.850% due 15/09/2024	8,695	8,397	0.45	3.500% due 25/12/2057 4.500% due 25/05/2058	358 167		0.02	6.287% due 20/11/2066	753	749	0.04
Sabine Pass Liquefaction LLC	0,093	0,591	0.43	Sequoia Mortgage Trust				6.288% due 20/10/2073 6.338% due 20/05/2073	1,508 4,346	1,505 4,353	0.08
5.750% due 15/05/2024	1,248	1,248	0.07	6.152% due 20/10/2034	392		0.02	6.391% due 20/09/2066 6.438% due 20/05/2073	1,314 1,017	1,345 1,023	0.07 0.06
Santander Holdings USA, Inc. 3.500% due 07/06/2024	1,000	990	0.05	Structured Adjustable Rate Mortg 5.806% due 25/03/2034	jage Loai 8		0.00	6.838% due 20/06/2071	7,119	7,119	0.38
Southern California Edison Co.				Structured Asset Mortgage Invest 6.130% due 19/10/2034			0.02	7.546% due 20/06/2071 7.550% due 20/05/2071	4,479 4,276	4,575 4,378	0.25
1.100% due 01/04/2024 6.266% due 01/04/2024	3,000 4,500	2,967 4,501	0.16	Towd Point Mortgage Trust	292	212	0.02	Uniform Mortgage-Backed Se	curity		
Sprint LLC				3.250% due 25/07/2056 3.750% due 25/05/2058	1,000 7,292	972 7,054	0.05	4.000% due 01/09/2049	3,466	3,325 309,334	0.18 16.68
7.125% due 15/06/2024 Synchrony Financial	2,142	2,153	0.12	WaMu Mortgage Pass-Through Co			0.50	ILC TREACHRY ORLICATION		,	
4.250% due 15/08/2024	3,400		0.18	4.615% due 25/10/2035 5.930% due 25/04/2045	230 1		0.01	U.S. TREASURY OBLIGATION U.S. Treasury Inflation Protec		c (d)	
4.375% due 19/03/2024 TD SYNNEX Corp.	4,900	4,883	0.26	6.010% due 25/12/2045	27 _	26	0.00	0.125% due 15/10/2024 (g)	11,872	11,614	
1.250% due 09/08/2024	8,000	7,799	0.42		-	61,544	3.32	Total United States	_	864,352	46.61
Toyota Motor Credit Corp. 5.900% due 22/08/2024	8,900		0.48	U.S. GOVERNMENT AGENCIES				SHORT-TERM INSTRUMEN COMMERCIAL PAPER	TS		
Volkswagen Group of America 3.950% due 06/06/2025	Finance LI 15,700	L C 15,391	0.83	Fannie Mae 2.000% due 25/08/2038	4,835	4,408		Global Payments, Inc.			
Warnermedia Holdings, Inc. 3.788% due 15/03/2025	3,000	2,942	0.16	3.255% due 25/08/2050 5.533% due 25/11/2047	1,603 2,573	1,530 2,539	0.14	6.030% due 16/01/2024	7,600	7,577	0.41
Wells Fargo & Co.	3,000	2,372	0.10	5.702% due 25/01/2037 5.762% due 25/04/2037	30 3		0.00	SHORT-TERM NOTES			
2.406% due 30/10/2025 6.701% due 25/04/2026	17,800 2,000	17,320 2,015	0.93	5.782% due 25/04/2037	7	7	0.00	American Honda Finance Corp 5.967% due 07/06/2024	o. 17,200	17,212	0.93
Westinghouse Air Brake Techno			0.11	5.802% due 25/07/2037 5.818% due 01/10/2037	38 78		0.00	Warnermedia Holdings, Inc.			
4.150% due 15/03/2024	1,200	1,195		5.822% due 25/05/2037 5.842% due 25/04/2037	25 313	25	0.00	3.428% due 15/03/2024	3,924	3,904 21,116	
	_	418,465	22.56	J.O-72 /0 QUE 2J/O4/203/	313	307	0.02		_	21,110	1.14

Schedule of Investments US Short-Term Fund (Cont.)

DESCRIPTION	PAR (000S)	FAIR VALUE (000S)	% OF NET ASSETS	DESCRIPTION	SHARES	FAIR VALUE (000S)	% OF NET ASSETS
HUNGARY TREASURY BILLS				INVESTMENT FUNDS			
10.900% due				COLLECTIVE INVESTMENT	SCHEMES		
04/01/2024 (b)(c) HUF 1,409	9,000 \$	4,070	0.22	PIMCO Select Funds plc -			
JAPAN TREASURY BILLS				PIMCO US Dollar Short-			
(0.207)% due 05/02/2024 (b)(c) ¥ 2,520	0,000	17,877	0.96	Term Floating NAV Fund (e)	6,725 \$	67	0.00
Total Short-Term Instruments		50,640	2.73	EXCHANGE-TRADED FUNI	OS		
Total Transferable Securities	\$	1,683,085	90.76	PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (e)	1,849,322	184,415	9.95
				Total Investment Funds	\$_	184,482	9.95

REPURCHASE AGREEMENTS

Counterparty	Lending Rate	Settlement Date	Maturity Date	Principal Amount	Collateralised By	Collateral (Received)	Repurchase Agreements, at Value	Repurchase Agreement Proceeds to be Received(1)	% of Net Assets
FICC	2.600%	29/12/2023	02/01/2024	\$ 4,561	U.S. Treasury Notes 4.875% due 30/11/2025	\$ (4,652)	\$ 4,561	\$ 4,562	0.25
Total Repurcha	ase Agreeme	ents				\$ (4,652)	\$ 4,561	\$ 4,562	0.25

⁽¹⁾ Includes accrued interest.

FINANCIAL DERIVATIVE INSTRUMENTS DEALT IN ON A REGULATED MARKET (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Description	Туре	Expiration Month	# of Contracts	Unrealised Appreciation/ (Depreciation)	% of Net Assets
3-Month SOFR March Futures	Short	06/2025	882	\$ (1,654)	(0.08)
U.S. Treasury 2-Year Note March Futures	Short	03/2024	708	(1,404)	(0.08)
U.S. Treasury 5-Year Note March Futures	Long	03/2024	46	124	0.01
U.S. Treasury 10-Year Note March Futures	Short	03/2024	61	(216)	(0.01)
U.S. Treasury 10-Year Ultra March Futures	Short	03/2024	67	(381)	(0.02)
U.S. Treasury Ultra Long-Term Bond March Futures	Short	03/2024	20	(258)	(0.02)
				\$ (3,789)	(0.20)
Total Financial Derivative Instruments Dealt in on a Regulated Market				\$ (3,789)	(0.20)

CENTRALLY CLEARED FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*)

* A zero balance may reflect actual amounts rounding to less than one thousand.

Index/Tranches	Fixed Deal (Pay) Rate	Maturity Date	Notional Amount ⁽²⁾	Unrealised Appreciation/ (Depreciation)	% of Net Assets
CDX.IG-41 5-Year Index	(1.000)%	20/12/2028	\$ 175,300	\$ (1,273)	(0.07)
Total Centrally Cleared Financial Derivative Instruments				\$ (1,273)	(0.07)

- (1) If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash, securities or other deliverable obligations equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index.
- (2) The maximum potential amount the Fund could be required to pay as a seller of credit protection or receive as a buyer of credit protection if a credit event occurs as defined under the terms of that particular swap agreement.

OTC FINANCIAL DERIVATIVE INSTRUMENTS (amounts in thousands*, except number of contracts)

* A zero balance may reflect actual amounts rounding to less than one thousand.

FURWARD FUREIGN	CURRENCY CONTRAC	.15					
Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
AZD	01/2024	AUD 62,049	\$ 41,167	\$ 0	\$ (1,179)	\$ (1,179)	(0.07)
BOA	01/2024	£ 1,604	2,037	0	(8)	(8)	0.00
	02/2024	CAD 1,000	747	0	(12)	(12)	0.00
BPS	01/2024	£ 6,115	7,757	0	(39)	(39)	0.00

Counterparty	Settlement Month	Currency to be Delivered	Currency to be Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
	01/2024	HUF 212,77	4 \$ 605	\$ 0	\$ (10)	\$ (10)	0.00
	01/2024	\$ 1,34	l6 € 1,210	0	(9)	(9)	0.00
BRC	01/2024	1,00)3 £ 785	0	(2)	(2)	0.00
CBK	01/2024	HUF 533,02	26 \$ 1,520	0	(20)	(20)	0.00
	03/2024	\$!	55 ILS 199	1	0	1	0.00
DUB	02/2024	CAD 2,00	00 \$ 1,493	0	(24)	(24)	0.00
GLM	01/2024	\$ 1,03	86 £ 813	1	0	1	0.00
	01/2024		5 MXN 262	1	0	1	0.00
JPM	01/2024	HUF 540,46	57 \$ 1,541	0	(21)	(21)	0.00
MBC	01/2024	38,7	6 110	0	(2)	(2)	0.00
	01/2024	\$ 2,07	'6 CAD 2,810	54	0	54	0.00
MYI	01/2024	€ 2	24 \$ 27	0	0	0	0.00
	01/2024	HUF 79,16	56 225	0	(4)	(4)	0.00
TOR	02/2024	¥ 2,520,00	00 17,030	0	(932)	(932)	(0.05)
UAG	01/2024	€ 86,60	0 95,257	0	(428)	(428)	(0.02)
	01/2024	£ 33,22	26 42,048	0	(310)	(310)	(0.02)
				\$ 57	\$ (3,000)	\$ (2,943)	(0.16)

HEDGED FORWARD FOREIGN CURRENCY CONTRACTS

As at 31 December 2023, the Institutional EUR (Hedged) Accumulation and E Class EUR (Hedged) Accumulation had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month		rrency to Delivered		rency to Received	Unrealised Appreciation	Unrealised (Depreciation)	Net Unrealised Appreciation/ (Depreciation)	% of Net Assets
BPS	01/2024	€	1,445	\$	1,581	\$ 0	\$ (15)	\$ (15)	0.00
	01/2024	\$	1,683	€	1,529	7	(1)	6	0.00
CBK	01/2024		3,023		2,758	25	0	25	0.00
MBC	01/2024	€	846	\$	925	0	(10)	(10)	0.00
	01/2024	\$	34,126	€	31,039	169	0	169	0.01
MYI	01/2024		34,007		30,940	179	0	179	0.01
SCX	01/2024	€	8,556	\$	9,231	0	(223)	(223)	(0.01)
UAG	01/2024	\$	34,033	€	30,940	153	0	153	0.01
						\$ 533	\$ (249)	\$ 284	0.02

As at 31 December 2023, the Institutional GBP (Hedged) Income had the following forward foreign currency contracts outstanding:

Counterparty	Settlement Month	ency to elivered		ency to eceived	Unrealised Appreciation	Unrealise (Depreciat	ed Ap	t Unrealised preciation/ epreciation)	% of Net Assets
BPS	01/2024	\$ 86	£	68	\$ 1	\$ 0	\$	1	0.00
BRC SCX	01/2024 01/2024	1 87		69	(1)	0		(1) 1	0.00 0.00
SSB	01/2024	87		69	i	0		1	0.00
					\$ 2	\$ 0	\$	2	0.00
Total OTC Financial D	erivative Instruments						\$	(2,657)	(0.14)
Total Investments							\$	1,864,409	100.55
Other Current Assets	& Liabilities						\$	(10,203)	(0.55)
Net Assets							\$	1,854,206	100.00

NOTES TO SCHEDULE OF INVESTMENTS (amounts in thousands*):

- * A zero balance may reflect actual amounts rounding to less than one thousand.
- (a) Security is an Interest Only ("IO") or IO Strip.
- (b) Zero coupon security.
- (c) Coupon represents a yield to maturity.
- (d) Principal amount of security is adjusted for inflation.
- (e) Affiliated to the Fund.
- (f) Restricted Securities (31 December 2022: 0.32%):

		Maturity	Acquisition		Fair	% of
Issuer Description	Coupon	Date	Date	Cost	Value	Net Assets
Deutsche Bank AG	0.898%	28/05/2024	31/03/2022 - 31/05/2023	\$ 5,506	\$ 5,510	0.30

⁽g) Securities with an aggregate fair value of \$43,306 (31 December 2022: \$Nil) have been pledged or delivered as collateral for delayed delivery/or sale-buyback financing transactions as governed by Master Securities Forward Transaction Agreements as at 31 December 2023.

Cash of \$9,098 (31 December 2022: \$16,350) has been pledged as collateral for exchange-traded and centrally cleared financial derivative instruments as at 31 December 2023.

Schedule of Investments US Short-Term Fund (Cont.)

Cash of \$3,460 (31 December 2022: \$1,780) has been pledged as collateral for financial derivative instruments as governed by International Swaps and Derivatives Association, Inc. master agreements as at 31 December 2023.

Fair Value Measurements(1)

The following is a summary of the fair valuations according to the inputs used as at 31 December 2023 in valuing the Fund's assets and liabilities:

Totals	\$ 67	\$ 1,864,114	\$ 228	\$ 1,864,409
Financial Derivative Instruments ⁽³⁾	0	(7,719)	0	(7,719)
Repurchase Agreements	0	4,561	0	4,561
Investment Funds	67	184,415	0	184,482
Transferable Securities	\$ 0	\$ 1,682,857	\$ 228	\$ 1,683,085
Category ⁽²⁾	in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
	Quoted Prices	et 161 - est	et 161 .	

The following is a summary of the fair valuations according to the inputs used as at 31 December 2022 in valuing the Fund's assets and liabilities:

Category ⁽²⁾	Quoted Prices in Active Markets for Identical Investments (Level 1)	Significant Other Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Fair Value
Transferable Securities	\$ 0	\$ 1,891,711	\$ 0	\$ 1,891,711
Investment Funds	62	225,956	0	226,018
Repurchase Agreements	0	154,472	0	154,472
Financial Derivative Instruments(3)	0	4,760	0	4,760
Totals	\$ 62	\$ 2,276,899	\$ 0	\$ 2,276,961

- (1) See Note 3 in the Notes to Financial Statements for additional information.
- (2) Refer to the Schedule of Investments for additional information.
- (3) Financial Derivative Instruments may include open futures contracts, swap agreements, written options, purchased options and forward foreign currency contracts.

Sale-Buyback Financing Transactions Outstanding as at 31 December 2023:

Counterparty	Borrowing Rate	Settlement Date	Maturity Date	Borrowing Amount	Payable for Sale-Buyback Financing Transactions ⁽¹⁾	% of Net Assets
BPG	5.600%	19/12/2023	02/01/2024	\$ (32,265)	\$ (32,279)	(1.74)
MSC	5.550	19/12/2023	02/01/2024	(11,609)	(11,615)	(0.63)
Total Sale-Buyback Financing Transactions					\$ (43,894)	(2.37)

⁽¹⁾ Payable for sale-buyback transactions includes \$7 of deferred price drop.

Collateral (Received)/Pledged for OTC Financial Derivative Instruments

The following is a summary by counterparty of the fair value of OTC financial derivative instruments and collateral (received)/pledged as at 31 December 2023 and 31 December 2022:

		As at 31-Dec-2023	As at 31-Dec-2022			
Counterparty	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾	Total Fair Value of OTC Derivatives	Collateral (Received)/Pledged	Net Exposures ⁽¹⁾
AZD	\$ (1,179)	\$ 1,230	\$ 51	\$ 1,566	\$ (1,460)	\$ 106
BOA	(20)	0	(20)	(2,159)	1,770	(389)
BPS	(66)	0	(66)	131	0	131
BRC	(3)	0	(3)	(17)	0	(17)
CBK	6	0	6	1,487	(1,350)	137
DUB	(24)	0	(24)	(4)	0	(4)
GLM	2	0	2	N/A	N/A	N/A
JPM	(21)	0	(21)	350	(290)	60
MBC	211	(390)	(179)	(153)	0	(153)
MYI	175	(370)	(195)	(2)	10	8
SCX	(222)	280	58	2,590	(2,250)	340
SSB	1	0	1	N/A	N/A	N/A
TOR	(932)	870	(62)	N/A	N/A	N/A
UAG	(585)	1,080	495	(101)	0	(101)

⁽¹⁾ Net exposure represents the net receivable/(payable) that would be due from/to the counterparty in the event of default. See Note 16, Financial Risks, in the Notes to Financial Statements for more information regarding credit and counterparty risk.

Comparative Information

The following is a summary of the comparative information for Schedule of Investments as at 31 December 2023 and 31 December 2022:

	31-Dec-2023 (%)	31-Dec-2022 (%)
Transferable securities admitted to official stock exchange	48.81	43.64
Transferable securities dealt in on another regulated market*	41.02	38.19
Other transferable securities	0.93	0.05
Investment funds	9.95	9.78
Repurchase agreements	0.25	6.69
Financial derivative instruments dealt in on a regulated market	(0.20)	0.04
Centrally cleared financial derivative instruments	(0.07)	0.01
OTC financial derivative instruments	(0.14)	0.16
Sale-buyback financing transactions	(2.37)	N/A

^{*} As per the list of markets set out in appendix 1 to the Prospectus which meet UCITS regulated market criteria.

The Fund's investment portfolio is concentrated in the following segments as at 31 December 2023 and 31 December 2022:

Australia 1.05 1.66 Belgium NVA 0.39 Bermuda 0.04 NVA Camada 0.04 NVA Cayman Islands 6.85 3.83 Demmark 0.58 0.66 Finland 0.15 0.38 France 2.89 2.56 Germany 1.13 1.17 Ireland 6.41 5.43 Israel 0.63 0.35 Italy NVA 0.22 Japan 4.78 5.03 Luxembourg NVA 0.10 Multinational 0.44 NVA Netherlands 3.03 3.03 Norway 0.14 0.04 Supinantinals 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.5 1.10 Sweden 0.46 NVA	Investments, at fair value	31-Dec-2023 (%)	31-Dec-2022 (%)
Bermuda N/A 0.39 Canada 0.04 N/A Cayman Islands 6.85 3.83 Denmark 0.58 0.66 Finland 0.15 0.38 France 2.89 2.56 Germany 1.13 1.17 Ireland 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.14 0.04 United Kingdom 1.35 1.42 United Kingdom 8.94 8.4 </td <td>Australia</td> <td>1.05</td> <td>1.66</td>	Australia	1.05	1.66
Bermuda NIA 0.39 Canada 0.04 NVA Cayman Islands 6.85 3.83 Demmark 0.58 0.66 Finland 0.15 0.38 France 2.89 2.56 Germany 1.13 1.17 Ireland 6.41 5.43 Israel 0.63 0.35 Italy NIA 0.22 Japan 4.78 5.03 Luxembourg NIA 0.10 Multinational 0.44 NIA Norway 0.14 0.04 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.14 0.04 Switzerland 0.80 0.42 United Kingdom 8.94 8.42	Belgium	N/A	0.39
Cayman Islands 6.85 3.83 Denmark 0.58 0.66 Finland 0.15 0.38 France 2.89 2.56 Germany 1.13 1.17 Ireland 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4,78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Norway 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 0.80 0.42 United Kingdom 8.94 8.42 </td <td></td> <td>N/A</td> <td>0.39</td>		N/A	0.39
Denmark 0.58 0.66 Finland 0.15 0.38 France 2.89 2.56 Germany 1.13 1.17 Ireland 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Switzerland 0.50 1.10 Switzerland 0.46 N/A United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 4.6.61 4.2.70 Short-Term Instruments	Canada	0.04	N/A
Finland 0.15 0.38 France 2.89 2.56 Germany 1.13 1.17 Ileand 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Foot-T-erm Instruments <td< td=""><td>Cayman Islands</td><td>6.85</td><td>3.83</td></td<>	Cayman Islands	6.85	3.83
Finland 0.15 0.38 France 2.89 2.56 Germany 1.13 1.17 Ileand 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Foot-T-erm Instruments <td< td=""><td>Denmark</td><td>0.58</td><td>0.66</td></td<>	Denmark	0.58	0.66
Germany 1.13 1.17 Ireland 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.80 0.42 United Arab Emirat	Finland		
Germany 1.13 1.17 Ireland 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.80 0.42 United Arab Emirat	France	2.89	2.56
Ireland 6.41 5.43 Israel 0.63 0.35 Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments (0.20) 0.04 <			
Israel 0.63 0.35 Italy NI/A 0.22 Japan 4,78 5.03 Luxembourg NI/A 0.10 Multinational 0.44 NI/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 NI/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements (0.20) 0.04 Financial Derivative Instruments (0.20) 0.04 Centrally Cleared Financial Derivative Instruments		6.41	5.43
Italy N/A 0.22 Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 0.46 N/A United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments (0.20) 0.04 Centrally Cleared Financial Derivative Instruments <td>Israel</td> <td>0.63</td> <td></td>	Israel	0.63	
Japan 4.78 5.03 Luxembourg N/A 0.10 Multinational 0.44 N/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 Soth Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements (0.25 6.69 Financial Derivative Instruments (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.07) 0.01 Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.0	Italy	N/A	
Luxembourg N/A 0.10 Multinational 0.44 N/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments (0.20) 0.04 Certally Cleared Financial Derivative Instruments (0.00) 0.01 Credit Default Swaps on Credit Indices — Buy Protection (0.07)			
Multinational 0.44 N/A Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Marb Emirates 0.04 0.08 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.07) 0.01 Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00			
Netherlands 3.03 3.03 Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Stingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments 0.25 6.69 Financial Derivative Instruments 0.02 0.04 Centrally Cleared Financial Derivative Instruments 0.00 0.01 Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Fina			
Norway 0.14 0.04 Saudi Arabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 0.46 N/A United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.07) 0.01 Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments (0.16) (0.11) Forward Foreign Currency Contracts (0.16)<	Netherlands		
Saudi Árabia 0.11 0.11 Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments (0.07) 0.01 Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Cu			
Singapore 0.18 0.07 South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments (0.16) (0.11) Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts (0.20) 0.27			
South Korea 0.92 0.84 Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures 0.20 0.04 Centrally Cleared Financial Derivative Instruments (0.20) 0.04 Centrally Edeard Financial Derivative Instruments (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments (0.16) (0.11) Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55)			
Spain 0.80 0.42 Supranational 0.50 1.10 Sweden 0.46 NIA Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market 40.20 0.04 Centrally Cleared Financial Derivative Instruments (0.20) 0.04 Centrally Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments V/A 0.00 Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44			
Supranational 0.50 1.10 Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.20) 0.04 Centrally Edant Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments N/A 0.00 Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44		0.80	0.42
Sweden 0.46 N/A Switzerland 1.35 1.42 United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments (0.20) 0.04 Centrally Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments N/A 0.00 OTC Financial Derivative Instruments (0.16) (0.11) Hedged Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44			
United Arab Emirates 0.04 0.08 United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments 0.00 0.04 Centrally Easier Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments (0.16) (0.11) Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44		0.46	N/A
United Kingdom 8.94 8.42 United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments N/A 0.00 OTC Financial Derivative Instruments (0.16) (0.11) Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	Switzerland	1.35	1.42
United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	United Arab Emirates	0.04	0.08
United States 46.61 42.70 Short-Term Instruments 2.73 1.48 Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	United Kinadom	8.94	8.42
Investment Funds 9.95 9.78 Repurchase Agreements 0.25 6.69 Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44		46.61	
Repurchase Agreements Financial Derivative Instruments Dealt in on a Regulated Market Futures Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities 6.69 6.69 6.69 6.69 6.70	Short-Term Instruments	2.73	1.48
Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	Investment Funds	9.95	9.78
Financial Derivative Instruments Dealt in on a Regulated Market Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	Repurchase Agreements	0.25	6.69
Futures (0.20) 0.04 Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities (0.20) 0.04 0.07 0.08 0.09 0.00 0.11 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.01 0.02 0.02 0.02 0.02 0.02 0.03 0.04			
Centrally Cleared Financial Derivative Instruments Credit Default Swaps on Credit Indices — Buy Protection Interest Rate Swaps — Basis Swaps OTC Financial Derivative Instruments Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities (0.16) (0.11) (0.11) (0.15) (0.55)		(0.20)	0.04
Credit Default Swaps on Credit Indices — Buy Protection (0.07) 0.01 Interest Rate Swaps — Basis Swaps N/A 0.00 OTC Financial Derivative Instruments Forward Foreign Currency Contracts (0.16) (0.11) Hedged Forward Foreign Currency Contracts 0.02 0.27 Other Current Assets & Liabilities (0.55) 1.44	Centrally Cleared Financial Derivative Instruments		
OTC Financial Derivative Instruments Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities (0.16) (0.11) 0.02 0.27 0.44		(0.07)	0.01
OTC Financial Derivative Instruments Forward Foreign Currency Contracts Hedged Forward Foreign Currency Contracts Other Current Assets & Liabilities (0.16) (0.11) 0.02 0.27 0.44			
Hedged Forward Foreign Currency Contracts0.020.27Other Current Assets & Liabilities(0.55)1.44			
Hedged Forward Foreign Currency Contracts0.020.27Other Current Assets & Liabilities(0.55)1.44	Forward Foreign Currency Contracts	(0.16)	(0.11)
Other Current Assets & Liabilities (0.55) 1.44			
Net Assets 100.00 100.00		(0.55)	1.44
	Net Assets	100.00	100.00

1. GENERAL INFORMATION

Each of the funds (hereinafter referred to individually as a "Fund" and collectively as the "Funds") discussed in this report is a sub-fund of PIMCO Funds: Global Investors Series plc (the "Company"), an umbrella type openended investment company with variable capital and with segregated liability between Funds incorporated with limited liability in Ireland under the Companies Act 2014 with registration number 276928 and authorised by the Central Bank of Ireland (the "Central Bank") pursuant to the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as amended (the "UCITS Regulations"). The Company is an umbrella type company consisting of different Funds each comprising one or more classes of shares ("Classes"). More than one class of shares ("Class") may, at the discretion of the Board of Directors (the "Board" or "Directors"), be issued in relation to a Fund. A separate portfolio of assets is maintained for each Fund and is invested in accordance with the investment objectives and policies applicable to such Fund. Additional Funds may be created from time to time by the Board with the prior written approval of the Central Bank. The Company was incorporated on 10 December 1997.

PIMCO Global Advisors (Ireland) Limited (the "Manager") is the manager to the Company.

As provided for in the Prospectus of the Company, Pacific Investment Management Company LLC, PIMCO Europe Ltd and PIMCO Europe GmbH (each an "Investment Advisor") have been appointed as investment advisor to various Funds of the Company. PIMCO Asia Limited and PIMCO Asia Pte Ltd. (each an investment advisor) are cleared by the Central Bank to act as an investment advisor to Irish funds.

In accordance with the Prospectus of the Company, each Investment Advisor may delegate the discretionary investment management of the Funds to one or more sub-investment advisors, subject to all applicable legal and regulatory requirements. Where an Investment Advisor is appointed to a specific Fund, the Investment Advisor has appointed each of the other Investment Advisors, PIMCO Asia Limited and PIMCO Asia Pte Ltd., as sub-investment advisor in respect of the particular Fund or Funds. The fees of each sub-investment advisor so appointed shall be paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management fee.

The registered office of the Company is 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

2. SIGNIFICANT ACCOUNTING POLICIES

The following is a summary of the significant accounting policies and estimation techniques adopted by the Company and applied in the preparation of these financial statements:

(a) Basis of Preparation

The financial statements are prepared in accordance with Financial Reporting Standard 102 ("FRS 102"), "The Financial Reporting Standard applicable in the United Kingdom and Republic of Ireland" issued by the Financial Reporting Council, the Companies Act 2014 and the UCITS Regulations. The financial statements are prepared on a going concern basis for all Funds.

The information required to be included in the Statement of Total Recognised Gains and Losses and a Reconciliation of Movements in Shareholders Funds, is, in the opinion of the Directors, contained in the Statement of Operations and the Statement of Changes in Net Assets.

The Company has availed of the exemption available to open-ended investment funds that hold a substantial proportion of highly liquid and fair valued investments under Section 7 of FRS 102 and is not presenting a cash flow statement.

The financial statements are prepared under the historical cost convention as modified by the revaluation of financial assets and liabilities held at fair value through profit or loss.

The Company maintains separate accounts for each Fund. Shares are issued by the Company and allocated to whichever Fund is selected by the

shareholder. The proceeds of issue and the income arising thereon are credited to each Class of each Fund in proportion to the total valuation of each Class. Upon redemption, shareholders are only entitled to their portion of the net assets held in the Fund in respect of which shares have been issued to them.

The Company has adopted U.S. Dollar as the presentation currency. The financial statements of each Fund are prepared in the functional currency of the respective Fund. The Company totals of the Funds, required under Irish Company law, are presented in U.S. Dollar, which is the primary economic environment of the Company. All amounts are in U.S. Dollar unless otherwise indicated. The financial statements of the individual Funds are translated into U.S. Dollar and accumulated for preparation of the Company's financial statements.

The Company's Statement of Assets and Liabilities is translated using exchange rates at the financial year end and the Company's Statement of Operations and Statement of Changes in Net Assets are translated at an average rate (as an approximate of actual rates) over the financial year for inclusion in the Company's financial statements.

The currency gain or loss on the conversion of the Company's opening net assets, and the average rate difference arising on the translation of the Company's Statement of Operations and Statement of Changes in Net Assets, is included in the Company's Statement of Changes in Net Assets. This translation adjustment does not impact the net assets allocated to the individual Funds.

All amounts have been rounded to the nearest thousand, unless otherwise indicated. A zero balance may reflect actual amounts rounding to less than one thousand. The Schedule of Investments of certain Funds may hold transferable securities displaying both a nil par value and nil fair value when the actual par value and fair value amounts are rounded to the nearest thousand.

(b) Determination of Net Asset Value

The Net Asset Value (the "NAV") of each Fund and/or each Class will be calculated as of the close of regular trading on each Dealing Day as disclosed in the Company's most recent Prospectus or the relevant supplement.

The Company has chosen to apply the recognition and measurement provisions of International Accounting Standard ("IAS") 39 Financial Instruments: Recognition and Measurement, and the disclosure and presentation requirements of FRS 102 to account for its financial instruments. In accordance with IAS 39, Fund securities and other assets are valued at the mid or last traded price on the 31 December 2023 to determine the Net Assets Attributable to Redeemable Participating Shareholders ("Net Assets").

(c) Securities Transactions and Investment Income

Securities transactions are recorded as of the trade date for financial reporting purposes. Securities purchased or sold on a when-issued or delayed-delivery basis may be settled beyond a standard settlement period for the security after the trade date. Realised gains and losses from securities sold are recorded on the identified cost basis. Dividend income is recorded on the ex-dividend date, except certain dividends from foreign securities where the ex-dividend date may have passed, which are recorded as soon as the Fund is informed of the ex-dividend date. Interest income, adjusted for the accretion of discounts and amortisation of premiums, is recorded on the accrual basis from settlement date and calculated using an effective interest methodology, with the exception of securities with a forward starting effective date, where interest income is recorded on the accrual basis from effective date. For convertible securities, premiums attributable to the conversion feature are not amortised. Paydown gains (losses) on mortgagerelated and other asset-backed securities, if any, are recorded as components of interest income on the Statement of Operations.

Debt obligations may be placed on non-accrual status and related interest income may be reduced by ceasing current accruals and writing off interest receivable when the collection of all or a portion of interest has become doubtful based on the consistently applied procedures. A debt obligation is removed from non-accrual status when the issuer resumes interest payments or when collectability of interest is probable.

Income is accounted for gross of any non-reclaimable/irrecoverable withholding taxes and net of any tax credits. The withholding tax is shown separately in the Statement of Operations. The Funds may be subject to taxes imposed by certain countries on capital gains on the sale of investments. Capital gains taxes are accounted for on an accruals basis and are shown separately in the Statement of Operations.

(d) Multi-Class Allocations and Hedge Share Classes

Each Class of a Fund offered by the Company has equal rights, unless otherwise specified, to assets and voting privileges (except that shareholders of a Class have exclusive voting rights regarding any matter relating solely to that Class). Within each Class of each Fund, the Company may issue either or all Income Shares (shares which distribute income), Accumulation Shares (shares which accumulate income) and Income II Shares (shares which seek to distribute an enhanced yield). The multiple Class structure permits an investor to choose the method of purchasing shares that is most beneficial to the shareholder, given the amount of the purchase, the length of time the shareholder expects to hold the shares, and other circumstances. Where there are shares of a different Class or type in issue, the NAV per share amongst Classes may differ to reflect the fact that income has been accumulated or distributed, or may have differing fees and expenses. Realised and unrealised capital gains and losses of each Fund are allocated daily to each Class of shares based on the relative net assets of each Class of the respective Fund.

With respect to the hedged share classes (the "Hedged Classes"), the Company intends to hedge against movements of the currency denominations of the Hedged Classes versus other currencies subject to the regulations and interpretations promulgated by the Central Bank from time to time. The Hedged Classes shall not be leveraged as a result of these transactions. While the Company will attempt to hedge currency risk, there can be no guarantee that it will be successful in doing so. Hedging transactions will be clearly attributable to a specific Class. All costs and gains/(losses) of such hedging transactions shall substantially limit shareholders in the relevant Hedged Class from benefiting if the Class currency falls against the functional currency and/or the currency in which some or all of the assets of the relevant Fund are denominated in and hedged to other currencies.

(e) Foreign Currency Transactions

The financial statements of each Fund are presented using the currency of the primary economic environment in which it operates (the "functional currency"). The Funds in the Company have the same functional and presentation currency.

The Company totals of the Funds, required under Irish Company law, are presented in U.S. Dollar, which is the primary economic environment of the Company.

The fair values of foreign securities, currency holdings and other assets and liabilities are translated into the functional currency of each Fund based on the current exchange rates for each business day. Fluctuations in the value of currency holdings and other assets and liabilities resulting from changes in exchange rates are recorded as unrealised gains or losses on foreign currencies.

The unrealised gains or losses arising from the translation of securities denominated in a foreign currency are included in Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions and unrealised gains or losses arising from the translation of financial derivative instruments denominated in a foreign currency are included in Net change in unrealised appreciation/(depreciation) on financial derivative instruments in the Statement of Operations.

Currency gains and losses arising from sale of securities denominated in a foreign currency are included in Net realised gain/(loss) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions and currency gains or losses arising from the sale of financial derivative instruments denominated in a foreign currency are included in Net realised gain/(loss) on financial derivative instruments in the Statement of Operations.

Realised gains and losses arising between the transaction and settlement dates on purchases and sales of foreign currency denominated securities and financial derivative instruments are included in Net realised gain/(loss) on foreign currency in the Statement of Operations.

Certain Funds having a Hedged Class enter into forward foreign currency contracts designed to offset the effect of hedging at the Fund level in order to leave the functional currency with an exposure to currencies other than the functional currency.

(f) Transaction Costs

Transaction costs are costs incurred to acquire financial assets and liabilities at fair value through profit or loss. They include fees and commissions paid to agents, advisors, brokers and dealers. Transaction costs are included on the Statement of Operations within Net realised gain/(loss) and Net change in unrealised appreciation/(depreciation) on transferable securities, investment funds, repurchase agreements and deposits with credit institutions and Net realised gain/(loss) and Net change in unrealised appreciation/(depreciation) on financial derivative instruments. For fixed income securities and certain derivatives, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

(g) Equalisation

The Company follows the accounting practice known as income equalisation. The income equalisation adjustment ensures income distributed to the shareholders investing in the Income and Income II share classes is in proportion to the time of ownership in the distribution period. A sum equal to that part of the issued price per share which reflects net income (if any) accrued but undistributed up to the date of issue of the shares will be deemed to be an equalisation payment and treated as repaid to the relevant shareholder on (i) the redemption of such shares prior to the payment of the first dividend thereon or (ii) the payment of the first dividend to which the shareholder was entitled in the same accounting period as that in which the shares are issued. The payment of any dividends subsequent to the payment of the first dividend thereon or the redemption of such shares subsequent to the payment of the first dividend will be deemed to include net income (if any) accrued but unpaid up to the date of the relevant redemption or declaration of dividend.

(h) Critical Accounting Estimates and Judgments

The preparation of the financial statements in conformity with FRS 102 requires the Directors to make judgments, estimates and assumptions that effect the application of accounting policies and the reported amounts of assets, liabilities, income and expenses. Actual results may differ from these estimates. Estimates and underlying assumptions are reviewed on an ongoing basis. Revisions to accounting estimates are recognised in the period in which the estimates are revised and in any future periods affected.

(i) Swing Pricing

Swing pricing can be employed as an effective mechanism to protect shareholders against the effects of dilution which may occur as a result of higher transaction related costs associated with significant net inflows or outflows. In accordance with the Articles of Association, the underlying securities of a Fund that are listed or dealt in on a regulated market are typically valued and priced at the mid or last traded price at the close, but these securities are traded using bid and offer prices. The wider the spreads between these bid and offer prices, the higher the impact on the valuation of a Fund.

Swing pricing is implemented by moving the NAV per share up or down by a Swing Factor depending on the direction of net cash flows for a particular Fund. Swing Factor is the amount, as determined by the Directors, by which the NAV per share may be adjusted upwards or downwards in order to take account of dealing, transaction related costs (such as fiscal and other costs and charges) which would be payable on the effective acquisition or disposal of assets in the relevant Fund. Under normal market conditions, the Swing Factor will not exceed 2% of the original NAV per share in any Fund. In exceptional market circumstances, however, this maximum level may be increased up to 5% to protect the interests of the shareholders. This adjusted NAV will then be applied to any subscriptions or redemptions which are received on the relevant Dealing Day. Significant net inflows will cause an upward swing in the NAV per share, significant net outflows a downward

swing. Swing pricing is implemented by the Company when net cash flows exceed a pre-determined threshold set by the Directors, beyond which the Directors believe the amount of dilution caused by transaction related costs could be material to a Fund.

Swing pricing when implemented will be at a Fund level rather than Class level as transaction related costs are incurred at Fund level.

As at 31 December 2023 and 31 December 2022, swing pricing was applied to the Income Fund II.

The NAV per share is disclosed in Note 19 and may include a swing pricing adjustment. Swing price adjustments are recognised in the Statement of Assets and Liabilities, the Statement of Operations or the Statement of Changes in Net Assets.

3. INVESTMENTS AT FAIR VALUE AND FAIR VALUE HIERARCHY

This category has two sub-categories: financial assets and liabilities designated by management at fair value through profit or loss at inception, and those held for trading. Financial assets and liabilities designated at fair value through profit or loss at inception are financial instruments that are not classified as held for trading but are managed, and their performance is evaluated on a fair value basis in accordance with the Fund's documented investment strategy. Financial assets or liabilities held for trading are acquired or incurred principally for the purpose of selling or repurchasing in the short term. Derivatives are categorised as held for trading.

(a) Investment Valuation Policies

The Funds' policy requires the Investment Advisors (or "PIMCO") and the Directors to evaluate the information about these financial assets and liabilities on a fair value basis together with other related financial information.

Gains and losses arising from changes in the fair value of financial assets and liabilities at fair value through profit or loss are included on the Statement of Operations in the financial year in which they arise.

Fund securities and other assets for which market quotes are readily available are valued at fair value. Fair value is generally determined on the basis of official closing prices or the last reported sales prices, or if no sales are reported, based on quotes obtained from established market makers or prices (including evaluated prices) supplied by the Fund's approved pricing services, quotation reporting systems and other third-party sources (together, "Pricing Services").

Investments initially valued in currencies other than the functional currency of the Fund are converted using exchange rates obtained from Pricing Services. As a result, the NAV of the Fund's shares may be affected by changes in the value of currencies in relation to the Fund's functional currency. The value of securities traded in foreign markets or denominated in currencies other than the Fund's functional currency may be affected significantly on a day that the relevant stock exchange is closed and the NAV may change on days when an investor is not able to purchase, redeem or exchange shares.

If the value of a security that is solely traded on a foreign exchange has materially changed after the close of the security's primary exchange or principal market but before the close of the dealing day, the security will be valued at fair value based on procedures established and approved by the Board. Securities that do not trade when a Fund is open are also valued at fair value. A Fund may determine the fair value of investments based on information provided by Pricing Services and other third party vendors, which may recommend fair value prices or adjustments with reference to other securities, indices or assets. In considering whether fair value pricing is required and in determining fair values, a Fund may, among other things, consider significant events (which may be considered to include changes in the value of securities or securities indices) that occur after the close of the relevant market and before the close of the dealing day. A Fund may utilise modelling tools provided by third party vendors to determine fair values of securities impacted by significant events. Foreign exchanges may permit

trading in foreign securities on days when the Company is not open for business, which may result in a Fund's portfolio of investments being affected when the Fund is unable to buy or sell shares. The Funds have retained Pricing Services to assist in determining the fair value of foreign securities. This service utilises statistics and programmes based on historical performance of markets and other economic data to assist in making fair value estimates. Fair value estimates used by a Fund for foreign securities may differ from the value realised from the sale of those securities and the difference could be material to the financial statements. Fair value pricing may require subjective determinations about the value of a security or other asset, and fair values used to determine a Fund's NAV may differ from quoted or published prices, or from prices that are used by others, for the same investments. In addition, the use of fair value pricing may not always result in adjustments to the prices of securities or other assets held by a Fund.

(b) Fair Value Hierarchy

The Company is required to disclose the fair value hierarchy in which fair value measurements are categorised for assets and liabilities. The disclosures are based on a three-level fair value hierarchy for the inputs used in valuation techniques to measure fair value.

Fair value is defined as the amount for which an asset could be exchanged, a liability settled, or an equity instrument granted could be exchanged, between knowledgeable, willing parties in an arm's length transaction. Disclosure of a fair value hierarchy is required separately for each major category of assets and liabilities that segregates fair value measurements into levels (Levels 1, 2, and 3). The inputs or methodology used for valuing securities are not necessarily an indication of the risk associated with investing in those securities. Levels 1, 2, and 3 of the fair value hierarchy are defined as follows:

- Level 1 Quoted prices in active markets or exchanges for identical assets and liabilities.
- Level 2 Significant other observable inputs, which may include, but
 are not limited to, quoted prices for similar assets or liabilities in markets
 that are active, quoted prices for identical or similar assets or liabilities in
 markets that are not active, inputs other than quoted prices that are
 observable for the assets or liabilities (such as interest rates, yield curves,
 volatilities, prepayment speeds, loss severities, credit risks and default
 rates) or other market corroborated inputs.
- Level 3 Significant unobservable inputs based on the best information available in the circumstances, to the extent observable inputs are not available, which may include assumptions made by the Board or persons acting at their direction that are used in determining the fair value of investments.

(c) Valuation Techniques and the Fair Value Hierarchy

The valuation methods (or "techniques") and significant inputs used in determining the fair values of financial instruments classified as Level 1 and Level 2 of the fair value hierarchy are as follows:

Fixed income securities including corporate, convertible and municipal bonds and notes, U.S. government agencies, U.S. treasury obligations, sovereign issues, bank loans, convertible preferred securities, non-U.S. bonds, and short-term debt instruments (such as commercial paper, time deposits, and certificates of deposit) are normally valued on the basis of quotes obtained from brokers and dealers or by Pricing Services that use broker-dealer quotations, reported trades or valuation estimates from their internal pricing models. The Pricing Services' internal models use inputs that are observable such as issuer details, interest rates, yield curves, prepayment speeds, credit risks/spreads, default rates and quoted prices for similar assets. Securities that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Fixed income securities purchased on a delayed-delivery basis or as a repurchase commitment in a sale-buyback transaction or in a reverse repurchase transactions are marked to market daily until settlement at the forward settlement date and are categorised as Level 2 of the fair value hierarchy.

Mortgage-related and asset-backed securities are usually issued as separate tranches, or classes, of securities within each deal. These securities are also normally valued by Pricing Services that use broker-dealer quotations or

valuation estimates from their internal pricing models. The pricing models for these securities usually consider tranche-level attributes, current market data, estimated cash flows and market-based yield spreads for each tranche, and incorporate deal collateral performance, as available. Mortgage-related and asset-backed securities that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Common stocks, ETFs, exchange-traded notes and financial derivative instruments, such as futures contracts, rights and warrants, or options on futures that are traded on a national securities exchange, are stated at the last reported sale or settlement price on the day of valuation. To the extent these securities are actively traded and valuation adjustments are not applied, they are categorised as Level 1 of the fair value hierarchy.

Valuation adjustments may be applied to certain securities that are solely traded on a foreign exchange to account for the market movement between the close of the foreign market and the New York Stock Exchange ("NYSE") close. These securities are valued using Pricing Services that consider the correlation of the trading patterns of the foreign security to the intraday trading in U.S. markets for investments. Securities using these valuation adjustments are categorised as Level 2 of the fair value hierarchy. Preferred securities and other equities traded on inactive markets or valued by reference to similar instruments are also categorised as Level 2 of the fair value hierarchy.

Valuation adjustments may be applied to certain exchange traded futures and options to account for market movement between the exchange settlement and the NYSE close. These securities are valued using quotes obtained from a quotation reporting system, established market makers or Pricing Services. Financial derivatives using these valuation adjustments are categorised as Level 2 of the fair value hierarchy.

Investments in registered open-end investment companies (other than ETFs) will be valued based upon the NAVs of such investments and are categorised as Level 1 of the fair value hierarchy. Investments in unregistered open-end investment companies will be calculated based upon the NAVs of such investments and are considered Level 1 provided that the NAVs are observable, calculated daily and are the value at which both purchases and sales will be conducted.

Over-the-counter financial derivative instruments, such as forward foreign currency contracts, options contracts, or swap agreements, derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. These contracts are normally valued on the basis of broker-dealer quotations or Pricing Services. Depending on the product and the terms of the transaction, the value of the derivative contracts can be estimated by Pricing Services using a series of inputs that are observed from actively quoted markets such as issuer details, indices, spreads, interest rates, curves, dividends and exchange rates. Derivatives that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Equity exchange-traded options and over the counter financial derivative instruments, such as forward foreign currency contracts and options contracts derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. These contracts are normally valued on the basis of quotes obtained from a quotation reporting system, established market makers or Pricing Services (normally determined as of the NYSE Close). Depending on the product and the terms of the transaction, financial derivative instruments can be valued by Pricing Services using a series of techniques, including simulation pricing models. The pricing models use inputs that are observed from actively quoted markets such as quoted prices, issuer details, indices, bid/ask spreads, interest rates, implied volatilities, yield curves, dividends and exchange rates. Financial derivative instruments that use similar valuation techniques and inputs as described above are categorised as Level 2 of the fair value hierarchy.

Centrally cleared swaps and over-the-counter swaps derive their value from underlying asset prices, indices, reference rates, and other inputs or a combination of these factors. They are valued using a broker-dealer bid quotation or on market-based prices provided by Pricing Services (normally determined as of the NYSE Close). Centrally cleared swaps and over-thecounter swaps can be valued by Pricing Services using a series of techniques, including simulation pricing models. The pricing models may use inputs that are observed from actively quoted markets such as the overnight index swap rate, LIBOR forward rate, interest rates, yield curves and credit spreads. These securities are categorised as Level 2 of the fair value hierarchy.

Level 3 trading assets and trading liabilities, at fair value When a fair valuation method is applied by PIMCO that uses significant unobservable inputs, investments will be priced by a method that the Board or persons acting at their direction believe reflects fair value and are categorised as Level 3 of the fair value hierarchy. The valuation techniques and significant inputs used in determining the fair values of Fund assets and financial instruments classified as Level 3 of the fair value hierarchy are as follows:

Proxy pricing procedures set the base price of a fixed income security and subsequently adjust the price proportionally to fair value changes of a predetermined security deemed to be comparable in duration, generally a U.S. Treasury or sovereign note based on country of issuance. The base price may be a broker-dealer quote, transaction price, or an internal value as derived by analysis of market data. The base price of the security may be reset on a periodic basis based on the availability of market data and procedures approved by the Valuation Oversight Committee. Significant changes in the unobservable inputs of the proxy pricing process (the base price) would result in direct and proportional changes in the fair value of the security. These securities are categorised as Level 3 of the fair value hierarchy.

If third-party evaluated vendor pricing is not available or not deemed to be indicative of fair value, the Investment Adviser may elect to obtain Broker Quotes directly from the broker-dealer or passed through from a third-party vendor. In the event that fair value is based upon a single sourced Broker Quote, these securities are categorised as Level 3 of the fair value hierarchy. Broker Quotes are typically received from established market participants. Although independently received, the Investment Adviser does not have the transparency to view the underlying inputs which support the market quotation. Significant changes in the Broker Quote would have direct and proportional changes in the fair value of the security.

Expected recovery valuation estimates that the fair value of an existing asset can be recovered, net of any liability. Significant changes in the unobservable inputs would result in direct and proportional changes in the fair value of the security. These securities are categorised as Level 3 of the fair value hierarchy.

Reference instrument valuation estimates fair value by utilising the correlation of the security to one or more broad-based securities, market indices, and/or other financial instruments, whose pricing information is readily available. Unobservable inputs may include those used in algorithm formulas based on percentage change in the reference instruments and/or weights of each reference instrument. Significant changes in the unobservable inputs would result in direct and proportional changes in the fair value of the security. These securities are categorised as Level 3 of the fair value hierarchy.

Short-term debt instruments such as commercial paper, time deposits, and certificates of deposit having a remaining maturity of 60 days or less may be valued at amortised cost, so long as the amortised cost value of such shortterm debt instruments is approximately the same as the fair value of the instrument as determined without the use of amortised cost valuation. These securities are categorised as Level 2 or Level 3 of the fair value hierarchy depending on the source of the base price.

4. SECURITIES AND OTHER INVESTMENTS

Cash is valued at face value with interest accrued, where applicable. All cash at bank balances are held either by State Street Bank and Trust Co. or directly with a sub-depositary.

(b) Investments in Central Funds

Certain Funds may also invest in the PIMCO US Dollar Short-Term Floating NAV Fund, a sub-fund of PIMCO Select Funds plc, in connection with their cash management activities. The main investments of the PIMCO US Dollar Short-Term Floating NAV Fund are money market instruments and short maturity fixed income instruments. The PIMCO US Dollar Short-Term Floating NAV Fund may incur expenses related to its investment activities, but the Funds only invest in the Z Class and thus no Management Fees are incurred.

(c) Investments in Securities

The Funds may utilise the investments and strategies described below to the extent permitted by the Funds' investment policies.

Delayed-Delivery Transactions Certain Funds may purchase or sell securities on a delayed-delivery basis. These transactions involve a commitment by a Fund to purchase or sell securities for a predetermined price or yield, with payment and delivery taking place beyond the customary settlement period. When delayed-delivery transactions are outstanding, a Fund will designate or receive as collateral liquid assets in an amount sufficient to meet the purchase price or respective obligations. When purchasing a security on a delayed-delivery basis, a Fund assumes the rights and risks of ownership of the security, including the risk of price and yield fluctuations, and takes such fluctuations into account when determining its NAVs. A Fund may dispose of or renegotiate a delayed-delivery transaction after it is entered into, which may result in a realised gain or loss. When a Fund has sold a security on a delayed-delivery basis, the Fund does not participate in future gains and losses with respect to the security.

Exchange-Traded Funds Certain Funds may invest in exchange-traded funds ("ETFs"), which typically are index-based investment companies that hold substantially all of their assets in securities representing their specific index, but may also be actively-managed investment companies. Shares of ETFs trade throughout the day on an exchange and represent an investment in a portfolio of securities and assets. As a shareholder of another investment company, a Fund would bear its pro-rata portion of the other investment company's expenses, including advisory fees, in addition to the expenses a Fund bears directly in connection with its own operations.

Inflation-Indexed Bonds Certain Funds may invest in inflation-indexed bonds which are fixed income securities whose principal value is periodically adjusted to the rate of inflation. The interest rate on these bonds is generally fixed at issuance at a rate lower than typical bonds. Over the life of an inflation-indexed bond, however, interest will be paid based on a principal value, which is adjusted for inflation. Any increase or decrease in the principal amount of an inflation-indexed bond will be included as interest income on the Statement of Operations, even though investors do not receive their principal until maturity. Repayment of the original bond principal upon maturity (as adjusted for inflation) is guaranteed in the case of certain inflation-indexed bonds. For bonds that do not provide a similar guarantee, the adjusted principal value of the bond repaid at maturity may be less than the original principal.

Loan Participations and Assignments Certain Funds may invest in direct debt instruments which are interests in amounts owed to lenders or lending syndicates by corporate, governmental, or other borrowers. A Fund's investments in loans may be in the form of participations in loans or assignments of all or a portion of loans from third parties. A loan is often administered by a bank or other financial institution (the "lender") that acts as agent for all holders. The lender administers the terms of the loan, as specified in the loan agreement. A Fund may invest in multiple series or tranches of a loan, which may have varying terms and carry different associated risks. When a Fund purchases assignments from lenders it acquires direct rights against the borrower of the loans. These loans may include participations in bridge loans, which are loans taken out by borrowers for a short period (typically less than one year) pending arrangement of more permanent financing through, for example, the issuance of bonds, frequently high yield bonds issued for the purpose of acquisitions.

The types of loans and related investments in which a Fund may invest include, among others, senior loans, subordinated loans (including second lien loans, B-Notes and mezzanine loans), whole loans, commercial real estate and other commercial loans and structured loans. In the case of subordinated loans, there may be significant indebtedness ranking ahead of the borrower's obligation to the holder of such a loan, including in the event of the borrower's insolvency. Mezzanine loans are typically secured by a pledge of an equity interest in the mortgage borrower that owns the real estate rather than an interest in a mortgage.

Investments in loans may include unfunded loan commitments, which are contractual obligations for funding. Unfunded loan commitments may include revolving credit facilities, which may obligate the Funds to supply

additional cash to the borrower on demand. Unfunded loan commitments represent a future obligation in full, even though a percentage of the committed amount may not be utilised by the borrower. When investing in a loan participation, a Fund has the right to receive payments of principal, interest and any fees to which it is entitled only from the lender selling the loan agreement and only upon receipt of payments by the lender from the borrower. A Fund may receive a commitment fee based on the undrawn portion of the underlying line of credit portion of a floating rate loan. In certain circumstances, a Fund may receive a penalty fee upon the prepayment of a floating rate loan by a borrower. Fees earned or paid are recorded as a component of interest income or interest expense, respectively, on the Statement of Operations.

Unfunded loan commitments as of 31 December 2023 and 31 December 2022 are recognised as a liability, within Payable for investments purchased, on the Statement of Assets and Liabilities.

Mortgage-Related and Other Asset-Backed Securities Certain Funds may invest in mortgage related and other asset-backed securities that directly or indirectly represent a participation in, or are secured by and payable from, loans on real property. Mortgage related securities are created from pools of residential or commercial mortgage loans, including mortgage loans made by savings and loan institutions, mortgage bankers, commercial banks and others. These securities provide a monthly payment which consists of both interest and principal. Interest may be determined by fixed or adjustable rates. The rate of prepayments on underlying mortgages will affect the price and volatility of a mortgage related security, and may have the effect of shortening or extending the effective duration of the security relative to what was anticipated at the time of purchase. The timely payment of principal and interest of certain mortgage related securities is guaranteed with the full faith and credit of the U.S. Government. Pools created and guaranteed by non-governmental issuers, including government-sponsored corporations, may be supported by various forms of insurance or guarantees, but there can be no assurance that private insurers or guarantors can meet their obligations under the insurance policies or guarantee arrangements. Many of the risks of investing in mortgage related securities secured by commercial mortgage loans reflect the effects of local and other economic conditions on real estate markets, the ability of tenants to make lease payments, and the ability of a property to attract and retain tenants. These securities may be less liquid and may exhibit greater price volatility than other types of mortgage related or other asset-backed securities. Other asset-backed securities are created from many types of assets, including auto loans, accounts receivable, such as credit card receivables and hospital account receivables, home equity loans, student loans, boat loans, mobile home loans, recreational vehicle loans, manufactured housing loans, aircraft leases, computer leases and syndicated bank loans.

Collateralised Debt Obligations ("CDOs") include Collateralised Bond Obligations ("CBOs"), Collateralised Loan Obligations ("CLOs") and other similarly structured securities. CBOs and CLOs are types of asset-backed securities. A CBO is a trust which is backed by a diversified pool of high risk, below investment grade fixed income securities. A CLO is a trust typically collateralised by a pool of loans, which may include, among others, domestic and foreign senior secured loans, senior unsecured loans, and subordinate corporate loans, including loans that may be rated below investment grade or equivalent unrated loans. The risks of an investment in a CDO depend largely on the type of the collateral securities and the class of the CDO in which the Fund invests. CBOs, CLOs and other CDOs carry additional risks including, but not limited to, (i) the possibility that distributions from collateral securities will not be adequate to make interest or other payments, (ii) the quality of the collateral may decline in value or default, (iii) a Fund may invest in CBOs, CLOs, or other CDOs that are subordinate to other classes, and (iv) the complex structure of the security may not be fully understood at the time of investment and may produce disputes with the issuer or unexpected investment results.

Collateralised Mortgage Obligations ("CMOs") are debt obligations of a legal entity that are collateralised by whole mortgage loans or private mortgage bonds and divided into classes. CMOs are structured into multiple classes, often referred to as "tranches", with each class bearing a different stated maturity and entitled to a different schedule for payments of principal and interest, including prepayments. CMOs may be less liquid and may exhibit greater price volatility than other types of mortgage related or assetbacked securities.

Stripped Mortgage-Backed Securities ("SMBS") are derivative multiclass mortgage securities. SMBS are usually structured with two classes that receive different proportions of the interest and principal distributions on a pool of mortgage assets. An SMBS will have one class that will receive all of the interest (the interest-only or "IO" class), while the other class will receive the entire principal (the principal-only or "PO" class). Payments received for IOs are included in interest income on the Statement of Operations. Because no principal will be received at the maturity of an IO, adjustments are made to the cost of the security on a monthly basis until maturity. These adjustments are included in interest income on the Statement of Operations. Payments received for POs are treated as reductions to the cost and par value of the securities.

Payment In-Kind Securities Certain Funds may invest in payment in-kind securities ("PIKs"). PIKs may give the issuer the option at each interest payment date of making interest payments in either cash and/or additional debt securities. Those additional debt securities usually have the same terms, including maturity dates and interest rates, and associated risks as the original bonds. The daily market quotations of the original bonds may include the accrued interest (referred to as a "dirty price") which is reflected as a component of Financial Assets at fair value through profit or loss on Transferable Securities on the Statement of Assets and Liabilities.

Securities issued by U.S. Government Agencies or Government-**Sponsored Enterprises** Certain Funds may invest in securities of U.S. Government agencies or government-sponsored enterprises. U.S. Government securities are obligations of and, in certain cases, guaranteed by, the U.S. Government, its agencies or instrumentalities. Some U.S. Government securities, such as Treasury bills, notes and bonds, and securities guaranteed by the Government National Mortgage Association ("GNMA" or "Ginnie Mae"), are supported by the full faith and credit of the U.S. Government; others, such as those of the Federal Home Loan Banks, are supported by the right of the issuer to borrow from the U.S. Department of the Treasury (the "U.S. Treasury"); and others, such as those of the Federal National Mortgage Association ("FNMA" or "Fannie Mae"), are supported by the discretionary authority of the U.S. Government to purchase the agency's obligations. U.S. Government securities may include zero coupon securities. Zero coupon securities do not distribute interest on a current basis and tend to be subject to a greater risk than interest-paying securities.

Government-related guarantors (i.e., not backed by the full faith and credit of the U.S. Government) include FNMA and the Federal Home Loan Mortgage Corporation ("FHLMC" or "Freddie Mac"). FNMA is a government-sponsored corporation. FNMA purchases conventional (i.e., not insured or guaranteed by any government agency) residential mortgages from a list of approved seller/servicers which include state and federally chartered savings and loan associations, mutual savings banks, commercial banks and credit unions and mortgage bankers. Pass-through securities issued by FNMA are guaranteed as to timely payment of principal and interest by FNMA, but are not backed by the full faith and credit of the U.S. Government. FHLMC issues Participation Certificates ("PCs"), which are pass-through securities, each representing an undivided interest in a pool of residential mortgages. FHLMC guarantees the timely payment of interest and ultimate collection of principal, but PCs are not backed by the full faith and credit of the U.S. Government.

In June 2019, FNMA and FHLMC started issuing Uniform Mortgage-Backed Securities in place of their current offerings of TBA-eligible securities (the "Single Security Initiative"). The Single Security Initiative seeks to support the overall liquidity of the TBA market and aligns the characteristics of FNMA and FHLMC certificates. The effects that the Single Security Initiative may have on the market for TBA and other mortgage-backed securities are uncertain.

Roll-timing strategies can be used where the Fund seeks to extend the expiration or maturity of a position such as a To Be Announced ("TBA") security on an underlying asset, by closing out the position before expiration and opening a new position with respect to the same underlying asset with a later expiration date. TBA securities purchased or sold are reflected on the Statement of Assets and Liabilities as an asset or liability, respectively.

Real Estate Investment Trusts ("REITs") Certain Funds may invest in REITs, which are pooled investment vehicles that own, and typically operate, income-producing real estate. If a REIT meets certain requirements, including distributing to shareholders substantially all of its taxable income (other than net capital gains), then it is not taxed on the income distributed to shareholders. Distributions received from REITs may be characterised as income, capital gain or a return of capital. A return of capital is recorded by the Fund as a reduction to the cost basis of its investment in the REIT. REITs are subject to management fees and other expenses, and so to the extent the Funds that invest in REITs, the Funds will bear their proportionate share of the costs of the REITs' operations.

Restricted Securities Certain Funds may invest in securities that are subject to legal or contractual restrictions on resale and may generally be sold privately, but are required to be registered or exempted from such registration before being sold to the public. Private placement securities are generally considered to be restricted. Disposal of restricted securities may involve time-consuming negotiations and expenses, and prompt sale at an acceptable price may be difficult to achieve. Restricted securities held by the Funds at 31 December 2023 are disclosed in the Notes to Schedule of Investments.

When-Issued Transactions Certain Funds may purchase or sell securities on a when-issued basis. These transactions are made conditionally because a security, although authorised, has not yet been issued in the market. Transactions to purchase or sell securities on a when-issued basis involve a commitment by a Fund to purchase or sell these securities for a predetermined price or yield, with payment and delivery taking place beyond the customary settlement period. A Fund may sell when-issued securities before they are delivered, which may result in a realised gain or loss.

Perpetual Bonds Certain Funds may invest in perpetual bonds which are fixed income securities with no maturity date but pay a coupon in perpetuity (with no specified ending or maturity date). Unlike typical fixed income securities, there is no obligation for perpetual bonds to repay principal. The coupon payments, however, are mandatory. While perpetual bonds have no maturity date, they may have a callable date in which the perpetuity is eliminated and the issuer may return the principal received on the specified call date. Additionally, a perpetual bond may have additional features, such as interest rate increases at periodic dates or an increase as of a predetermined point in the future.

Warrants are securities that are usually issued together with a debt security or preferred security and that give the holder the right to buy a proportionate amount of common stock at a specified price. Warrants normally have a life that is measured in years and entitle the holder to buy common stock of a company at a price that is usually higher than the market price at the time the warrant is issued. Warrants may entail greater risks than certain other types of investments. Generally, warrants do not carry the right to receive dividends or exercise voting rights with respect to the underlying securities, and they do not represent any rights in the assets of the issuer. In addition, their value does not necessarily change with the value of the underlying securities, and they cease to have value if they are not exercised on or before their expiration date. If the market price of the underlying stock does not exceed the exercise price during the life of the warrant, the warrant will expire worthless. Warrants may increase the potential profit or loss to be realised from the investment as compared with investing the same amount in the underlying securities. Similarly, the percentage increase or decrease in the value of an equity security warrant may be greater than the percentage increase or decrease in the value of the underlying common stock. Warrants may relate to the purchase of equity or debt securities. Debt obligations with warrants attached to purchase equity securities have many characteristics of convertible securities and their prices may, to some degree, reflect the performance of the underlying stock. Debt obligations also may be issued with warrants attached to purchase additional debt securities at the same coupon rate. A decline in interest rates would permit the Portfolio to sell such warrants at a profit. If interest rates rise, these warrants would generally expire with no value.

5. BORROWINGS AND OTHER FINANCING TRANSACTIONS

The Funds may enter into the borrowings and other financing transactions described below to the extent permitted by the Funds' investment policies.

The following disclosures contain information on the Funds' ability to lend or borrow cash or securities to the under the relevant Central Bank regulations

and Prospectus, extent permitted by the investment objectives and policies of the Funds and subject to the limits set down by the Central Bank from time to time and to the provisions of the Prospectus, which may be viewed as borrowing or financing transactions by the Funds. The location of these instruments in the Funds' financial statements is described below:

(a) Repurchase Agreements

Certain Funds may engage in repurchase agreements. Under the terms of a typical repurchase agreement, a Fund takes possession of an underlying debt obligation ("collateral") subject to an obligation of the seller to repurchase, and a Fund to resell, the obligation at an agreed-upon price and time. In an open maturity repurchase agreement, there is no pre-determined repurchase date and the agreement can be terminated by the Fund or counterparty at any time. The underlying securities for all repurchase agreements are held by a Fund's custodian or designated subcustodians (in the case of tri-party repurchase agreements) and in certain instances will remain in custody with the counterparty. The fair value of the collateral must be equal to or exceed the total amount of the repurchase obligations, including interest. Repurchase agreements, including accrued interest, are included on the Statement of Assets and Liabilities. Interest earned is recorded as a component of interest income on the Statement of Operations. In periods of increased demand for collateral, a Fund may pay a fee for receipt of collateral, which may result in interest expense to the Fund.

(b) Reverse Repurchase Agreements

Certain Funds may enter into reverse repurchase agreements. In a reverse repurchase agreement, a Fund delivers a security in exchange for cash to a financial institution, the counterparty, with a simultaneous agreement to repurchase the same or substantially the same security at an agreed upon price and date. In an open maturity reverse repurchase agreement, there is no pre-determined repurchase date and the agreement can be terminated by the Fund or counterparty at any time. A Fund is entitled to receive principal and interest payments, if any, made on the security delivered to the counterparty during the term of the agreement. Cash received in exchange for securities delivered plus accrued interest payments to be made by a Fund to counterparties are reflected as a liability on the Statement of Assets and Liabilities. Interest payments made by a Fund to counterparties are recorded as a component of interest expense on the Statement of Operations. In periods of increased demand for the security, a Fund may receive a fee for use of the security by the counterparty, which may result in interest income to a Fund. A Fund will segregate assets determined to be liquid by the Investment Advisors or will otherwise cover its obligations under reverse repurchase agreements.

(c) Short Sales

Certain Funds may enter into short sales transactions. A short sale is a transaction in which a Fund sells securities it may not own in anticipation of a decline in the fair value of the securities. Securities sold in short sale transactions and the interest payable on such securities, if any, are reflected as a liability on the Statement of Assets and Liabilities. A Fund is obligated to deliver securities at the trade price at the time the short position is covered. Possible losses from short sales may be unlimited, whereas losses from purchases cannot exceed the total amount invested.

(d) Sale-Buybacks

Certain Funds may enter into financing transactions referred to as "salebuybacks". A sale-buyback transaction consists of a sale of a security by a Fund to a financial institution, the counterparty, with a simultaneous agreement to repurchase the same or substantially the same security at an agreed-upon price and date. A Fund is not entitled to receive principal and interest payments, if any, made on the security sold to the counterparty during the term of the agreement. The agreed-upon proceeds for securities to be repurchased by a Fund are reflected as a liability on the Statement of Assets and Liabilities. A Fund will recognise net income represented by the price differential between the price received for the transferred security and the agreed-upon repurchase price. This is commonly referred to as the "price drop". A price drop consists of (i) the foregone interest and inflationary income adjustments, if any, a Fund would have otherwise received had the security not been sold and (ii) the negotiated financing terms between a Fund and counterparty. Foregone interest and inflationary income adjustments, if any, are recorded as components of interest income on the Statement of Operations. Interest payments based upon negotiated financing terms made by a Fund to counterparties are recorded as a component of

interest expense on the Statement of Operations. In periods of increased demand for the security, a Fund may receive a fee for use of the security by the counterparty, which may result in interest income to a Fund. A Fund will segregate assets determined to be liquid by the Investment Advisors or will otherwise cover its obligations under sale-buyback transactions.

6. FINANCIAL DERIVATIVE INSTRUMENTS

The following disclosures contain information on how and why the Funds use financial derivative instruments and how financial derivative instruments affect the Funds' financial positions, results of operations and cash flows. The financial derivative instruments outstanding as of financial year end as disclosed in the Schedule of Investments and the amounts of realised and changes in unrealised gains and losses on financial derivative instruments during the financial year, as disclosed in the Statement of Operations, serve as indicators of the volume of financial derivative activity for the Funds.

(a) Forward Foreign Currency Contracts

Certain Funds may enter into forward foreign currency contracts in connection with settling planned purchases or sales of securities, to hedge the currency exposure associated with some or all of a Fund's securities or as a part of an investment strategy. A forward foreign currency contract is an agreement between two parties to buy and sell a currency at a set price on a future date. The fair value of a forward foreign currency contract fluctuates with changes in foreign currency exchange rates. Forward foreign currency contracts are marked to market daily, and the change in value is recorded by a Fund as an unrealised gain or loss. Realised gains or losses are equal to the difference between the value of the contract at the time it was opened and the value at the time it was closed and are recorded upon delivery or receipt of the currency. These contracts may involve market risk in excess of the unrealised gain or loss reflected on the Statement of Assets and Liabilities. In addition, a Fund could be exposed to risk if the counterparties are unable to meet the terms of the contracts or if the value of the currency changes unfavourably to the functional currency. To mitigate such risk, cash or securities may be exchanged as collateral pursuant to the terms of the underlying contracts.

Certain Funds having a hedged class enter into forward foreign currency contracts designed to offset the effect of hedging at the Fund level in order to leave the hedged class with an exposure to currencies other than the functional currency. There can be no guarantee that these class specific forward foreign currency contracts will be successful.

For Class level hedges the realised and unrealised gains or losses are allocated solely to the relevant share classes. The unrealised gains or losses are reflected as a component of financial derivative instruments on the Statement of Assets and Liabilities. In connection with these contracts, securities may be identified as collateral in accordance with the terms of the respective contracts.

(b) Futures Contracts

Certain Funds may enter into futures contracts. A Fund may use futures contracts to manage its exposure to the securities markets or to movements in interest rates and currency values. The primary risks associated with the use of futures contracts are the imperfect correlation between the change in fair value of the securities held by a Fund and the prices of futures contracts and the possibility of an illiquid market. Futures contracts are valued based upon their quoted daily settlement prices. Upon entering into a futures contract, a Fund is required to deposit with its futures broker an amount of cash, U.S. Government and Agency Obligations, or select sovereign debt, in accordance with the initial margin requirements of the broker or exchange. Futures contracts are marked to market daily and based on such movements in the price of the contracts, an appropriate payable or receivable for the change in value may be posted or collected by the Fund ("Financial Derivatives Margin"). Gains or losses are recognised but not considered realised until the contracts expire or close. Futures contracts involve, to varying degrees, risk of loss in excess of the Financial Derivatives Margin included on the Statement of Assets and Liabilities.

(c) Options Contracts

Certain Funds may write or purchase options to enhance returns or to hedge an existing position or future investment. A Fund may write call and put options on securities and financial derivative instruments they own or in which they may invest. Writing put options tends to increase a Fund's exposure to the underlying instrument. Writing call options tends to decrease a Fund's exposure to the underlying instrument. When a Fund writes a call or put, an amount equal to the premium received is recorded as a liability and subsequently marked to market to reflect the current value of the option written. These liabilities are included on the Statement of Assets and Liabilities. Premiums received from writing options which expire are treated as realised gains. Premiums received from writing options which are exercised or closed are added to the proceeds or offset against amounts paid on the underlying futures, swap, security or currency transaction to determine the realised gain or loss. Certain options may be written with premiums to be determined on a future date. The premiums for these options are based upon implied volatility parameters at specified terms. A Fund, as a writer of an option, has no control over whether the underlying instrument may be sold ("call") or purchased ("put") and as a result bears the market risk of an unfavourable change in the price of the instrument underlying the written option. There is the risk a Fund may not be able to enter into a closing transaction because of an illiquid market.

A Fund may also purchase put and call options. Purchasing call options tends to increase a Fund's exposure to the underlying instrument. Purchasing put options tends to decrease a Fund's exposure to the underlying instrument. A Fund pays a premium which is included as an asset on the Statement of Assets and Liabilities and subsequently marked to market to reflect the current value of the option. Premiums paid for purchasing options which expire are treated as realised losses. Certain options may be purchased with premiums to be determined on a future date. The premiums for these options are based upon implied volatility parameters at specified terms. The risk associated with purchasing put and call options is limited to the premium paid. Premiums paid for purchasing options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying investment transaction to determine the realised gain or loss when the underlying transaction is executed.

Credit Default Swaptions Certain Funds may write or purchase credit default swaptions to hedge exposure to the credit risk of an investment without making a commitment to the underlying instrument. A credit default swaption is an option to sell or buy credit protection to a specific reference by entering into a pre-defined swap agreement by some specified date in the future.

Foreign Currency Options Certain Funds may write or purchase foreign currency options. Writing or purchasing foreign currency options gives a Fund the right, but not the obligation to buy or sell the specified amounts of currency at a rate of exchange that may be exercised by a certain date. These options may be used as a short or long hedge against possible variations in foreign exchange rates or to gain exposure to foreign currencies.

Inflation-Capped Options Certain Funds may write or purchase inflationcapped options to enhance returns or for hedging opportunities. When a Fund writes an inflation-capped option, an amount equal to the premium received is recorded as a liability and subsequently marked to market to reflect the current value of the option written. When a Fund purchases an inflation-capped option, the Fund pays a premium which is recorded as an asset and subsequently marked to market to reflect the current value of the option. The purpose of purchasing inflation-capped options is to protect a Fund from inflation erosion above a certain rate on a given notional exposure. A floor can be used to give downside protection to investments in inflation-linked products.

Interest Rate-Capped Options Certain Funds may write or purchase interest rate-capped options to enhance returns or for hedging opportunities. When a Fund writes an interest rate-capped option, an amount equal to the premium received is recorded as a liability and subsequently marked to market to reflect the current value of the option written. When a Fund purchases an interest rate-capped option, the Fund pays a premium which is recorded as an asset and subsequently marked to market to reflect the current value of the option. The purpose of purchasing interest rate-capped options is to protect a Fund from floating rate risk above a certain rate on a given notional exposure. A floor can be used to give downside protection to investments in interest rate linked products.

Options on Exchange-Traded Futures Contracts Certain Funds may write or purchase options on exchange-traded futures contracts ("Futures Option") to hedge an existing position or future investment, for speculative purposes or to manage exposure to market movements. A Futures Option is an option contract in which the underlying instrument is a single futures contract.

Options on Commodity Futures Contracts Certain Funds may write or purchase options on commodity futures contracts ("Commodity Option"). The underlying instrument for the Commodity Option is not the commodity itself, but rather a futures contract for that commodity. The exercise for a Commodity Option will not include physical delivery of the underlying commodity but will rather settle the amount of the difference between the current fair value of the underlying futures contract and the strike price directly into a Fund's depositary account. For an option that is in-the-money, a Fund will normally offset its position rather than exercise the option to retain any remaining time value.

Barrier Options Certain Funds may write or purchase a variety of options with non-standard payout structures or other features ("Barrier Options"). Barrier Options are generally traded OTC. A Fund may invest in various types of Barrier Options including down-and-in and up-and-in options. Down-andin and up-and-in options are similar to standard options, except that the option expires worthless to the purchaser of the option if the price of the underlying instrument does, or does not reach a specific barrier price level prior to the option's expiration date.

Interest Rate Swaptions Certain Funds may write or purchase interest rate swaptions which are options to enter into a pre-defined swap agreement by some specified date in the future. The writer of the swaption becomes the counterparty to the swap if the buyer exercises. The interest rate swaption agreement will specify whether the buyer of the swaption will be a fixed-rate receiver or a fixed-rate payer upon exercise.

Options on Securities Certain Funds may write or purchase options on securities to enhance returns or to hedge an existing position or future investment. An option on a security uses a specified security as the underlying instrument for the option contract.

Straddle Options Certain Funds may enter into differing forms of straddle options ("Straddle"). A Straddle is an investment strategy that uses combinations of options that allow a Fund to profit based on the future price movements of the underlying security, regardless of the direction of those movements. A written Straddle involves simultaneously writing a call option and a put option on the same security with the same strike price and expiration date. The written Straddle increases in value when the underlying security price has little volatility before the expiration date. A purchased Straddle involves simultaneously purchasing a call option and a put option on the same security with the same strike price and expiration date. The purchased Straddle increases in value when the underlying security price has high volatility, regardless of direction, before the expiration date.

(d) Swap Agreements

Certain Funds may invest in swap agreements. Swap agreements are bilaterally negotiated agreements between a Fund and a counterparty to exchange or swap investment cash flows, assets, foreign currencies or market-linked returns at specified, future intervals. Swap agreements are privately negotiated in the over-the-counter market ("OTC swaps") or may be cleared through a third party, known as a central counterparty or derivatives clearing organisation ("Centrally Cleared Swaps"). A Fund may enter into asset, credit default, cross-currency, interest rate, total return, variance and other forms of swap agreements to manage its exposure to credit, currency, interest rate, commodity, equity and inflation risk. In connection with these agreements, securities or cash may be identified as collateral or margin in accordance with the terms of the respective swap agreements to provide assets of value and recourse in the event of default or bankruptcy/insolvency.

Centrally Cleared Swaps are marked to market daily based upon valuations as determined from the underlying contract or in accordance with the requirements of the central counterparty or derivatives clearing organisation. Changes in fair value, if any, are reflected as a component of net change in unrealised appreciation/(depreciation) on the Statement of Operations. Daily

changes in valuation of centrally cleared swaps ("Swap Variation Margin"), if any, are recorded as a receivable or payable for the change in value as appropriate on the Statement of Assets and Liabilities. Centrally Cleared and OTC swap payments received or paid at the beginning of the measurement period are included on the Statement of Assets and Liabilities and represent premiums paid or received upon entering into the swap agreement to compensate for differences between the stated terms of the swap agreement and prevailing market conditions (credit spreads, currency exchange rates, interest rates, and other relevant factors). Upfront premiums received (paid) are initially recorded as liabilities (assets) and subsequently marked to market to reflect the current value of the swap. These upfront premiums are recorded as realised gains or losses on the Statement of Operations upon termination or maturity of the swap. A liquidation payment received or made at the termination of the swap is recorded as realised gain or loss on the Statement of Operations. Net periodic payments received or paid by a Fund are included as part of realised gains or losses on the Statement of Operations.

For purposes of applying certain of the Fund's investment policies and restrictions, swap agreements like other derivative instruments, may be valued by the Fund at fair value, notional value or full exposure value. In the case of a credit default swap, in applying certain of the Fund's investment policies and restrictions, the Fund will value the credit default swap at its notional value or its full exposure value (i.e., the sum of the notional amount for the contract plus the fair value), but may value the credit default swap at fair value for purposes of applying certain of the Fund's other investment policies and restrictions. For example, a Fund may value credit default swaps at full exposure value for purposes of the Fund's credit quality guidelines (if any) because such value reflects the Fund's actual economic exposure during the term of the credit default swap agreement. In this context, both the notional amount and the fair value may be positive or negative depending on whether the Fund is selling or buying protection through the credit default swap. The manner in which certain securities or other instruments are valued by the Fund for purposes of applying investment policies and restrictions may differ from the manner in which those investments are valued by other types of investors.

Entering into these agreements involves, to varying degrees, elements of interest, credit, market and documentation risk in excess of the amounts recognised on the Statement of Assets and Liabilities. Such risks involve the possibility that there will be no liquid market for these agreements, that the counterparty to the agreements may default on its obligation to perform or disagree as to the meaning of contractual terms in the agreements and that there may be unfavourable changes in interest rates.

A Fund's maximum risk of loss from counterparty credit risk is the discounted net value of the cash flows to be received from the counterparty over the contract's remaining life, to the extent that amount is positive. The risk is mitigated by having a master netting arrangement between a Fund and the counterparty and by the posting of collateral to a Fund to cover a Fund's exposure to the counterparty.

Correlation Swap Agreements Certain Funds may enter into correlation swap agreements to gain or mitigate exposure to the underlying reference assets. Correlation swap agreements involve two parties agreeing to exchange cash flows based on the measured correlation of specified underlying assets. One party agrees to exchange a "fixed rate" or strike rate payment for the "floating rate" or realised price correlation on the underlying asset with respect to the notional amount. At inception, the strike rate is generally chosen such that the fair value of the swap is zero. At the maturity date, a net cash flow is exchanged, where the payoff amount is equivalent to the difference between the realised price correlation of the underlying asset and the strike rate multiplied by the notional amount. As a receiver of the fixed strike rate price correlation, the Fund would receive the payoff amount when the realised price correlation of the underlying asset is less than the strike rate and would owe the payoff amount when the correlation is greater than the strike. As a payer of the fixed strike rate price correlation, the Fund would owe the payoff amount when the realised price correlation of the underlying asset is less than the strike rate and would receive the payoff amount when the correlation is greater than the strike. This type of agreement is essentially a forward contract on the future realised price correlation of the underlying asset.

Credit Default Swap Agreements Certain Funds may use credit default swaps on corporate, loan, sovereign, U.S. municipal or U.S. Treasury issues

to provide a measure of protection against defaults of the issuers (i.e., to reduce risk where a Fund owns or has exposure to the referenced obligation) or to take an active long or short position with respect to the likelihood of a particular issuer's default. Credit default swap agreements involve one party making a stream of payments (referred to as the "buyer of protection") to another party (the "seller of protection") in exchange for the right to receive a specified return in the event that the referenced entity, obligation or index, as specified in the swap agreement, undergoes a certain credit event. As a seller of protection on credit default swap agreements, the Fund will generally receive from the buyer of protection a fixed rate of income throughout the term of the swap provided that there is no credit event. As the seller, a Fund would effectively add leverage to its portfolio because, in addition to its total net assets, the Fund would be subject to investment exposure on the notional amount of the swap.

If the Fund is a seller of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) pay to the buyer of protection an amount equal to the notional amount of the swap and take delivery of the referenced obligation, other deliverable obligations or underlying securities comprising the referenced index or (ii) pay a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index. If the Fund is a buyer of protection and a credit event occurs, as defined under the terms of that particular swap agreement, the Fund will either (i) receive from the seller of protection an amount equal to the notional amount of the swap and deliver the referenced obligation, other deliverable obligations or underlying securities comprising the referenced index or (ii) receive a net settlement amount in the form of cash or securities equal to the notional amount of the swap less the recovery value of the referenced obligation or underlying securities comprising the referenced index. Recovery values are estimated by market makers considering either industry standard recovery rates or entity specific factors and considerations until a credit event occurs. If a credit event has occurred, the recovery value is determined by a facilitated auction whereby a minimum number of allowable broker bids, together with a specified valuation method, are used to calculate the settlement value. The ability to deliver other obligations may result in a cheapest-to-deliver option (the buyer of protection's right to choose the deliverable obligation with the lowest value following a credit event).

Credit default swap agreements on corporate or sovereign issues involve one party making a stream of payments to another party in exchange for the right to receive a specified return in the event of a default or other credit event. If a credit event occurs and cash settlement is not elected, a variety of other deliverable obligations may be delivered in lieu of the specific referenced obligation. The ability to deliver other obligations may result in a cheapest-to-deliver option (the buyer of protection's right to choose the deliverable obligation with the lowest value following a credit event).

Credit default swap agreements on credit indices involve one party making a stream of payments to another party in exchange for the right to receive a specified return in the event of a write-down, principal shortfall, interest shortfall or default of all or part of the referenced entities comprising the credit index. A credit index is a basket of credit instruments or exposures designed to be representative of some part of the credit market as a whole. These indices are made up of reference credits that are judged by a poll of dealers to be the most liquid entities in the credit default swap market based on the sector of the index. Components of the indices may include, but are not limited to, investment grade securities, high yield securities, assetbacked securities, emerging markets, and/or various credit ratings within each sector. Credit indices are traded using credit default swaps with standardised terms including a fixed spread and standard maturity dates. An index credit default swap references all the names in the index, and if there is a default, the credit event is settled based on that name's weight in the index. The composition of the indices changes periodically, usually every six months, and for most indices, each name has an equal weight in the index. The Fund may use credit default swaps on credit indices to hedge a portfolio of credit default swaps or bonds, which is less expensive than it would be to buy many credit default swaps to achieve a similar effect. Credit default swaps on indices are instruments for protecting investors owning bonds against default, and traders use them to speculate on changes in credit quality.

Implied credit spreads, represented in absolute terms, utilised in determining the fair value of credit default swap agreements on corporate, loan, sovereign, U.S. municipal or U.S. Treasury issues as of year end if any, are disclosed in the Schedule of Investments. They serve as an indicator of the current status of the payment/performance risk and represent the likelihood or risk of default for the referenced entity. The implied credit spread of a particular referenced entity reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into the agreement. Wider credit spreads represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement. For credit default swap agreements on asset-backed securities and credit indices, the quoted market prices and resulting values serve as the indicator of the current status of the payment/performance risk. Increasing fair values, in absolute terms when compared to the notional amount of the swap, represent a deterioration of the referenced entity's credit soundness and a greater likelihood or risk of default or other credit event occurring as defined under the terms of the agreement.

The maximum potential amount of future payments (undiscounted) that a Fund as a seller/buyer of protection could be required to make under a credit default swap agreement equals the notional amount of the agreement. Notional amounts of each individual credit default swap agreement outstanding as of 31 December 2023 for which the Fund is the seller/buyer of protection are disclosed in the Schedule of Investments. These potential amounts would be partially offset by any recovery values of the respective referenced obligations, upfront payments received upon entering into the agreement, or net amounts received from the settlement of buy protection credit default swap agreements entered into by the Fund for the same referenced entity or entities.

Cross-Currency Swap Agreements Certain Funds may enter into crosscurrency swap agreements to gain or mitigate exposure to currency risk. Cross-currency swap agreements involve two parties exchanging two different currencies with an agreement to reverse the exchange at a later date at specified exchange rates. The exchange of currencies at the inception date of the contract takes place at the current spot rate. The re-exchange at maturity may take place at the same exchange rate, a specified rate, or the then current spot rate. Interest payments, if applicable, are made between the parties based on interest rates available in the two currencies at the inception of the contract. The terms of cross-currency swap contracts may extend for many periods. Cross-currency swaps are usually negotiated with commercial and investment banks. Some cross-currency swaps may not provide for exchanging principal cash flows, but only for exchanging interest cash flows. The exchange of currencies at the inception date will be separately reflected on a gross basis with the notional principal currency amount as a receivable and payable, as appropriate for the fixed or floating leg, on the Statement of Assets and Liabilities.

For Class level hedges the realised and unrealised gains or losses are allocated solely to the relevant share classes. The unrealised gains or losses are reflected in financial derivative instruments on the Statement of Assets and Liabilities. In connection with these contracts, securities may be identified as collateral in accordance with the terms of the respective contracts.

Interest Rate Swap Agreements Certain Funds are subject to interest rate risk exposure in the normal course of pursuing their investment objectives. Because a Fund holds fixed rate bonds, the value of these bonds may decrease if interest rates rise. To help hedge against this risk and to maintain its ability to generate income at prevailing market rates, a Fund may enter into interest rate swap agreements. Interest rate swap agreements involve the exchange by the Fund with another party for their respective commitment to pay or receive interest on the notional amount of principal. Certain forms of interest rate swap agreements may include: (i) interest rate caps, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates exceed a specified rate, or "cap", (ii) interest rate floors, under which, in return for a premium, one party agrees to make payments to the other to the extent that interest rates fall below a specified rate, or "floor", (iii) interest rate collars, under which a party sells a cap and purchases a floor or vice versa in an attempt to protect itself against interest rate movements exceeding given minimum or maximum levels, (iv) callable interest rate swaps, under which the buyer pays

an upfront fee in consideration for the right to early terminate the swap transaction in whole, at zero cost and at a predetermined date and time prior to the maturity date, (v) spreadlocks, which allow the interest rate swap users to lock in the forward differential (or spread) between the interest rate swap rate and a specified benchmark, or (vi) basis swaps, under which two parties can exchange variable interest rates based on different segments of money markets.

Total Return Swap Agreements Certain Funds may enter into total return swap agreements. Total return swap agreements on commodities involve commitments where cash flows are exchanged based on the price of a commodity in return for either a fixed or floating price or rate. One party would receive payments based on the fair value of the commodity involved and pay a fixed amount. Total return swap agreements on indices involve commitments to pay interest in exchange for a market-linked return. One counterparty pays out the total return of a specific reference asset, which may be an equity, index, or bond, and in return receives a regular stream of payments. To the extent the total return of the security or index underlying the transaction exceeds or falls short of the offsetting interest rate obligation, the Fund will receive a payment from or make a payment to the counterparty.

Certain Funds may invest in total return equity swaps ("equity swaps"). Equity swaps can be used to secure a profit or avoid a loss by reference to fluctuations in the value or price of equities or financial instruments or in an index of such equities or financial instruments. An equity swap is a derivative instrument designed to replicate the economic performance and the cash flows of a conventional share investment.

The risks inherent in equity swaps are dependent on the position that a Fund may take in the transaction: by utilising equity swaps, a Fund may put itself in a long position on the underlying value, in which case the Fund will profit from any increase in the value of the underlying stock, and suffer from any decrease. The risks inherent in a long position are identical to the risks inherent in the purchase of the underlying stock. Conversely, a Fund may put itself in a short position on the value of the underlying stock, in which case the Fund will profit from any decrease in the underlying stock, and suffer from any increase. The risks inherent in a short position are greater than those of a long position: while there is a ceiling to a maximum loss in a long position if the underlying stock is valued at zero, the maximum loss of a short position is that of the increase in the underlying stock, an increase that, in theory, is unlimited.

It should be noted that a long or short equity swap position is based on the Investment Advisors' opinion of the future direction of the underlying security. The position could have a negative impact on the Fund's performance.

Volatility Swap Agreements are also known as forward volatility agreements and volatility swaps, and are agreements in which the counterparties agree to make payments in connection with changes in the volatility (I e., the magnitude of change over a specified period of time) of an underlying referenced instrument, such as a currency, rate, index, security or other financial instrument. Volatility swaps permit the parties to attempt to hedge volatility risk and/or take positions on the projected future volatility of an underlying referenced instrument. For example, the Fund may enter into a volatility swap in order to take the position that the referenced instrument's volatility will increase over a particular period of time. If the referenced instrument's volatility does increase over the specified time, the Fund will receive payment from its counterparty based upon the amount by which the referenced instrument's realised volatility level exceeds a volatility level agreed upon by the parties. If the referenced instrument's volatility does not increase over the specified time, the Fund will make a payment to the counterparty based upon the amount by which the referenced instrument's realised volatility level falls below the volatility level agreed upon by the parties. At the maturity date, a net cash flow is exchanged, where the payoff amount is equivalent to the difference between the realised price volatility of the referenced instrument and the strike multiplied by the notional amount. As a receiver of the realised price volatility, the Fund would receive the payoff amount when the realised price volatility of the referenced instrument is greater than the strike and would owe the payoff amount when the volatility is less than the strike. As a payer of the realised price volatility, the Fund would owe the payoff amount when the realised price volatility of the

referenced instrument is greater than the strike and would receive the payoff amount when the volatility is less than the strike. Payments on a volatility swap will be greater if they are based upon the mathematical square of volatility (i.e., the measured volatility multiplied by itself, which is referred to as "variance"). This type of volatility swap is frequently referred to as a variance swap.

7. EFFICIENT PORTFOLIO MANAGEMENT

To the extent permitted by the investment objectives and policies of the Funds and subject to the limits set down by the Central Bank from time to time and to the provisions of the Prospectus, utilisation of financial derivative instruments and investment techniques may be employed for efficient portfolio management purposes by all the Funds. The Funds may use these financial derivative instruments and investment techniques to hedge against changes in interest rates, non-functional currency exchange rates or securities prices or as part of their overall investment strategy.

The total interest income/(expense) arising from Repurchase Agreements during the financial year ended 31 December 2023 was \$429,491,320/(\$4,038,069) (31 December 2022: \$155,496,772/(\$296,154)).

The total interest income/(expense) arising from Reverse Repurchase Agreements during the financial year ended 31 December 2023 was \$979,244/(\$149,866,376) (31 December 2022: \$9,791,008/(\$45,026,160)).

The total interest income/(expense) arising from Sale-Buyback Transactions during the financial year ended 31 December 2023 was \$1,074/(\$7,634,491) (31 December 2022: \$950/(\$6,496,889)).

8. TAXATION

Under current law and practice the Company qualifies as an investment undertaking as defined in Section 739B of the Taxes Consolidation Act, 1997, as amended, so long as it is resident in Ireland. On that basis, it is not chargeable to Irish tax on its income or gains. However, Irish tax may arise on the happening of a "chargeable event". A chargeable event includes any distribution payments to shareholders or any encashment, redemption, cancellation, transfer or deemed disposal (a deemed disposal will occur at the expiration of a Relevant Period) of shares or the appropriation or cancellation of shares of a shareholder by the Company for the purposes of meeting the amount of tax payable on a gain arising on a transfer.

No Irish tax will arise on the Fund in respect of chargeable events in respect of:

- (a) A shareholder who is neither an Irish resident nor ordinarily resident in Ireland for tax purposes, at the time of the chargeable event, provided appropriate valid declarations in accordance with the provisions of the Taxes Consolidation Act, 1997, as amended, are held by the Fund and provided the Fund is not in possession of any information which would reasonably suggest that the information contained therein is no longer materially correct, or the Fund has been authorised by the Irish Revenue to make gross payments in the absence of appropriate declarations;
- (b) Certain exempted Irish tax resident shareholders who have provided the Fund with the necessary signed statutory declarations;
- (c) Any transactions in relation to shares held in a recognised clearing system as designated by order of the Revenue Commissioners;
- (d) An exchange of shares representing one sub-fund for another sub-fund of the Fund;
- (e) An exchange of shares arising on a qualifying amalgamation of or reconstruction of the Fund with another fund; and
- (f) Certain exchange of shares between spouses and former spouses.

In the absence of the appropriate declaration, the Fund will be liable to Irish tax on the occurrence of a chargeable event.

The investment undertaking regime provides that the Revenue Commissioners may grant approval for investment funds marketed outside of Ireland to make payments to non-resident shareholders without deduction of Irish tax where no relevant declaration is in place, subject to meeting the "equivalent measures" requirement. A Fund wishing to receive approval must apply in writing to the Revenue Commissioners, confirming compliance with the relevant conditions.

Dividends, interest and capital gains (if any) which the Company receives with respect to its investments (other than securities of Irish issuers) may be subject to taxes, including withholding taxes, in the countries in which the issuers of investments are located. It is anticipated that the Company may not be able to benefit from reduced rates of withholding tax in double taxation agreements between Ireland and such countries. If this position changes in the future and the application of a lower rate results in a repayment to the Company the Net Asset Value will not be re-stated and the benefit will be allocated to the existing shareholders rateably at the time of the repayment.

In accordance with the reporting fund regime introduced by the United Kingdom HM Revenue and Customs, each share class will be viewed as a separate "offshore fund" for UK tax purposes. The reporting regime permits an offshore fund to seek advance approval from HM Revenue and Customs to be treated as a "reporting fund". Once an offshore fund has been granted reporting fund status it will maintain that status for so long as it continues to satisfy the conditions to be a reporting fund without a requirement to apply for further certification by HM Revenue and Customs. Each Share Class in the Company is treated as a reporting fund. This has been approved by HM Revenue and Customs.

The Minimum Tax Directive provides for a European Union wide implementation of the Organisation for Economic Cooperation and Development ("OECD") Inclusive Framework on Base Erosion Profit Shifting ("BEPS") Pillar Two rules. The Pillar Two legislation was enacted in Ireland and is effective for the financial year beginning 01 January 2024. The Company meets the definition of an investment entity under BEPS Pillar Two rules, and the clause within it that seeks to protect the tax neutrality of investment funds. This excludes the Company from quantitative disclosures under BEPS Pillar Two requirement along with Qualified Domestic Minimum Top-up Tax ("QDMTT") requirement.

9. DIVIDEND DISTRIBUTION POLICY

As set out in the relevant Fund Supplement, dividend distributions may be declared out of;

- (i) Net investment income which consists of interest and dividends.
- (ii) Realised profits on the disposal of investments less realised and unrealised losses (including fees and expenses). In the event that the realised profits on the disposal of investments less realised and unrealised losses are negative the Funds may still pay dividends out of net investment income and/or capital.
- (iii) Other funds (including capital) as may be lawfully distributed from the relevant Fund or Share Class of the relevant Fund.

Management fees and other fees, or a portion thereof, may be charged to capital and as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth. This cycle may continue until all capital is depleted. The rationale for charging to capital is to maximise the amount distributable to shareholders.

In the case of the Income II Classes, the Directors may, at their discretion, pay fees out of capital as well as take into account the yield differential between the relevant hedged Share Class and the base Share Class (which constitutes a distribution from capital). The yield differential can be positive or negative and is calculated taking into account the contribution of the Share Class hedging arising from the hedged Classes.

In the case of the M Retail Classes, the PIMCO Asia High Yield Bond Fund, Asia Strategic Interest Bond Fund, Euro Income Bond Fund, Euro Short-Term Fund, Income Fund, Low Duration Income Fund, Mortgage Opportunities Fund and US Short-Term Fund, except for the G Institutional, G Retail, E Class Income Q, E Class Income II Q and Investor Income A Classes (where applicable) of the aforementioned Funds, dividend distributions will be

declared monthly and, depending on the shareholder's election, paid in cash or reinvested in additional shares monthly.

In the case of the Administrative Classes of the Diversified Income Fund, BE Retail, BM Retail, BN Retail, M Retail and N Retail Share classes, dividend distributions will be declared monthly and depending upon the shareholder's election, paid in cash or reinvested in additional shares on a monthly basis.

In the case of the G Institutional, G Retail and Investor Income A Classes, dividend distributions will be declared annually and depending upon the shareholder's election, paid in cash or reinvested in additional shares on an annual basis.

In the case of all other Funds with Income Class Shares, dividends distributions will be declared quarterly and, depending upon the shareholder's election, paid in cash or reinvested in additional shares after declaration.

In the case of the BM Retail Decumulation and M Retail Decumulation Classes, the Directors may, at their discretion, pay distributions and fees out of capital. Management Fees and any other fees, or a portion thereof, may be charged to capital of the BM Retail Decumulation and M Retail Decumulation Classes and that as a result capital may be eroded and income may be achieved by foregoing the potential for future capital growth.

Dividend distributions to holders of redeemable shares are classified as finance costs on the Statement of Operations. The income or gains allocated to Accumulation Shares will neither be declared or distributed but the NAV per share of Accumulation Shares will be increased to take account of such income or gains. Dividend distributions not reinvested in shares will be paid to the shareholder by way of bank transfer. Any dividend distribution unclaimed after a period of six years from the date of declaration of such dividend distribution shall be forfeited and shall revert to the account of the relevant Fund. Shareholders can elect to reinvest dividend distributions in additional shares or have the dividend distributions paid in cash by ticking the appropriate box on the Application Form. A portion of dividend distributions per the Statement of Operations was paid out of capital for the below Funds (amounts in thousands);

Fund	Year ended 31-Dec-2023	Year ended 31-Dec-2022
PIMCO Balanced Income and Growth Fund	\$ 1,571	\$ 2,887
PIMCO Capital Securities Fund	311	30
PIMCO Climate Bond Fund	94	1
Diversified Income Fund	2,113	5,609
Diversified Income Duration Hedged Fund	1,240	524
Dynamic Bond Fund	811	237
Dynamic Multi-Asset Fund	€ 434	€ 4,339
PIMCO Emerging Markets Opportunities Fund	\$ 2	\$ 0
Global Bond Fund	549	824
Global Bond ESG Fund	209	0
Global High Yield Bond Fund	501	124
Global Investment Grade Credit Fund	1,892	0
Global Investment Grade Credit ESG Fund	461	0
Global Low Duration Real Return Fund	1,172	131
Global Real Return Fund	5,083	805
Income Fund	9,861	3,564
Low Average Duration Fund	15	19
Low Duration Global Investment Grade Credit Fund	13	0
Low Duration Opportunities Fund	1,716	644
Strategic Income Fund	1	0
Total Return Bond Fund	0	104
UK Corporate Bond Fund	£ 363	£ 247
UK Long Term Corporate Bond Fund	9	69
US High Yield Bond Fund	1	0

10. SOFT COMMISSIONS

The Company or its Investment Advisor may effect transactions on behalf of the Funds with or through the agency of execution brokers, which may, in addition to routine order execution, from time to time, provide to or procure for the Company or its delegates' goods, services or other benefits such as research and advisory services. The Company or its Investment Advisor may pay these brokers full-service brokerage rates part of which may be applied in the provision of permitted goods or services. Those Investment Advisors which are Markets in Financial Instruments Directive ("MiFID") investment firms or subject to equivalent regulatory provisions shall pay for any third party research which it purchases relating to the management of the assets of each Fund directly out of its own resources.

11. SEGREGATED LIABILITY

The Company is an umbrella type open-ended investment Company with variable capital and segregated liability between sub-funds. Accordingly, any liability on behalf of or attributable to any Fund of the Company shall be discharged solely out of the assets of that Fund, and neither the Company nor any Director, receiver, examiner, liquidator, provisional liquidator or other person shall apply, nor be obliged to apply, the assets of any such Fund in satisfaction of any liability incurred on behalf of or attributable to any other Fund of the Company, irrespective of when such liability was incurred.

12. CHANGES TO THE PROSPECTUS, TO THE SUPPLEMENT AND TO THE MEMORANDUM AND ARTICLES OF **ASSOCIATION**

On 03 January 2023, the Supplements for the Income Fund II and the Low Duration Income Fund were updated to amend the Management Fee waivers. On the same date, the Supplements for PIMCO Balanced Income and Growth Fund, PIMCO Capital Securities Fund, Dynamic Multi Asset Fund, Euro Bond Fund, Euro Credit Fund, Euro Income Bond Fund, Euro Long Average Duration Fund, UK Corporate Bond Fund, UK Long Term Corporate Bond Fund were updated to change the Dealing Days.

On 18 January 2023, the Supplements for the Euro Short-Term Fund and the PIMCO European Short-Term Opportunities Fund were updated to amend the Management Fee waivers.

On 19 April 2023, the Supplements for the PIMCO TRENDS Managed Futures Strategy Fund, the Inflation Multi-Asset Fund and the PIMCO Balanced Income and Growth Fund were updated to amend the investment policy to provide that the Funds may invest up to 20% of its net assets in structured notes as further described in the Supplements. The structured notes will not materially alter the investment policy and shall be used to gain exposure to sectors already contemplated within the investment policy.

On 16 May 2023, the Supplement for the StocksPLUS™ Fund was updated to remove the investment guideline that states the Fund is to hold a minimum of 50% in fixed income securities with same day settlement. On the same date, the Supplement for the PIMCO TRENDS Managed Futures Strategy Fund was updated to clarify that not all energy sectors form part of the Fund's commodity exposure universe.

On 02 June 2023, the Supplement for the PIMCO Climate Bond Fund was updated to amend the Management Fee waivers.

On 30 June 2023, the Supplement for the Euro Credit Fund was updated to amend the Management Fee waivers.

On 01 September 2023, the Supplement for the Euro Short-Term Fund was updated to amend the benchmark being used by the Fund.

On 11 September 2023, the Supplements for Diversified Income ESG Fund, Emerging Local Bond ESG Fund, Emerging Markets Bond ESG Fund, PIMCO ESG Income Fund, Global Bond ESG Fund, Global Investment Grade Credit ESG Fund and Low Duration Opportunities ESG Fund were updated to change the investment policy. The investment policy has been updated to provide that the Funds may invest in index derivatives, such as credit default swaps, which may provide indirect exposure to excluded issuers, updated to modify the Funds' exclusion strategy in line with PIMCO Global Advisors (Ireland) Limited (PGAIL) Sustainability Exclusions Policy which has been made available on PGAIL's website and updated to further clarify existing disclosure relating to issuer engagement.

On the 29 September 2023, the Supplements for Euro Bond Fund, Euro Credit Fund, Euro Income Bond Fund, PIMCO Capital Securities Fund, Dynamic Multi-Asset Fund, Euro Short-Term Fund, Global Real Return Fund, Global Low Duration Real Return Fund were updated to provide for the promotion of social characteristics by expanding the Fund's exclusion list to add the military weapons sector and the tobacco industry; and further clarify existing disclosure relating to issuer engagement.

On the same date, the Supplement for PIMCO European High Yield Bond Fund was updated to explicitly reference that the Fund will promote environmental and social characteristics by implementing binding ESG criteria to the selection of underlying assets which sit alongside the Funds' current investment strategies. The Fund's Supplement was updated to include a pre-contractual Annex as required under Sustainable Finance Disclosure Regulation.

On the 29 November 2023, the Supplement for the PIMCO Global Core Asset Allocation Fund was updated to rename the Fund to the "PIMCO Balanced Income and Growth Fund" following regulatory approval. In addition to the name change and as notified to shareholders, the Supplement was updated to reflect certain non-material amendments to the investment policy.

On the same date, the Supplements for the Diversified Income Fund, Emerging Markets Bond Fund and Global Investment Grade Credit Fund were updated to create a new share class type, namely the "Decumulation" share class. The "Decumulation" share classes include the M Retail Decumulation Class and the BM Retail Decumulation Class. In addition, the BM Retail Class was also added to the Global Investment Grade Credit Fund Supplement.

The Memorandum and Articles of Association of the Company were amended on the 13 September 2023 to provide the flexibility under the Articles to establish (i) ETF Participating Share Classes; being a Participating Share that is traded throughout the day on at least one regulated market or multilateral trading facility and (ii) Non-ETF Participating Share Classes; being a Participating Share that is not traded throughout the day.

13. FEES AND EXPENSES

(a) Fees Payable to the Manager

Save for the BN Retail Shares, BM Retail Shares and BE Retail Shares as disclosed in the relevant Fund Supplement, the Unified Fee shall not exceed 2.50% per annum of the NAV of each Fund.

(b) Management Fee

The Manager, in respect of each Fund and as described in the Prospectus, provides or procures investment advisory, administration, depositary and other services in return for which each Fund pays a single Management Fee to the Manager. The Management Fee (as defined in the Prospectus) for each Fund is accrued on each Dealing Day (as defined in the relevant Fund's Supplement) and is payable monthly in arrears. The Manager may pay the Management Fee in full or in part to the Investment Advisors in order to pay for the investment advisory and other services provided by the Investment Advisors and in order for the Investment Advisors to pay for administration, depositary and other services procured for the Funds by the Manager.

The Management Fee for each class of each Fund (expressed as a per annum percentage of its NAV) is as follows:

	Inst'l, G Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail BN Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	W Class (%)
PIMCO Asia High Yield Bond Fund	0.65	0.82	1.55	N/A	N/A
Asia Strategic Interest Bond Fund	0.65	N/A	1.50	N/A	N/A
PIMCO Balanced Income and Growth Fund ⁽¹⁾	0.95	1.12	2.15	N/A	N/A

	Inst'l, G Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail BN Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	W Class (%)
PIMCO Capital Securities Fund	0.79	N/A	1.69	0.93	N/A
PIMCO Climate Bond Fund ⁽²⁾	0.52	N/A	1.42	N/A	N/A
Commodity Real					
Return Fund PIMCO Credit Opportunities	0.74	0.91	1.64	N/A	N/A
Bond Fund	0.90	N/A	1.80	N/A	N/A
Diversified Income Fund Diversified Income Duration Hedged Fund	0.69	0.86 N/A	1.59	N/A N/A	0.55 N/A
Diversified Income	0.72		4.62	N1/A	N1/A
ESG Fund Dynamic Bond Fund	0.72	N/A 1.07	1.62 1.80	N/A 0.99	N/A N/A
Dynamic Multi-Asset Fund	0.90	1.02	1.85	N/A	N/A
Emerging Local Bond Fund	0.89	1.06	1.89	N/A	N/A
Emerging Local Bond ESG Fund	0.92	N/A	1.92	N/A	N/A
Emerging Markets Bond Fund	0.79	0.96	1.69	N/A	N/A
Emerging Markets Bond ESG Fund	0.89	N/A	1.74	N/A	N/A
Emerging Markets Corporate Bond Fund	0.95	N/A	1.85	N/A	N/A
PIMCO Emerging Markets Opportunities Fund ⁽³⁾	0.80	N/A	1.70	N/A	N/A
Emerging Markets Short- Term Local Currency Fund	0.85	N/A	1.75	N/A	N/A
PIMCO ESG Income Fund	0.59	N/A	1.49	0.82	N/A
Euro Bond Fund	0.46	N/A	1.36	N/A	N/A
Euro Credit Fund ⁽⁴⁾	0.46	0.38	1.36	N/A	N/A
Euro Income Bond Fund Euro Long Average Duration Fund	0.49	N/A N/A	1.39	N/A N/A	N/A N/A
Euro Short-Term Fund ⁽⁵⁾	0.40	N/A	1.04	N/A	N/A
PIMCO European High Yield Bond Fund	0.55	N/A	1.45	N/A	N/A
PIMCO European Short- Term					
Opportunities Fund ⁽⁶⁾	0.32	0.49	0.82	N/A	N/A
Global Advantage Fund Global Bond Fund	0.70	N/A 0.66	1.70 1.39	N/A 0.76	N/A 0.39
Global Bond ESG Fund	0.49	N/A	1.42	N/A	N/A
Global Bond Ex-US Fund	0.49	0.66	1.39	N/A	N/A
Global High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
Global Investment Grade Credit Fund	0.49	0.66	1.39	0.76	0.39
Global Investment Grade Credit ESG Fund	0.52	N/A	1.42	N/A	N/A
Global Low Duration Real Return Fund	0.49	N/A	1.39	N/A	N/A
Global Real Return Fund	0.49	0.66	1.39	0.76	N/A
Income Fund	0.55	0.72	1.45	0.80	N/A
Income Fund II Inflation Multi-Asset Fund	0.59	N/A 0.96	1.49 1.69	N/A N/A	N/A N/A
Low Average Duration Fund	0.46	0.63	1.36	0.75	N/A
Low Duration Global Investment Grade					
Credit Fund	0.49	N/A	1.39	N/A	N/A
Low Duration Income Fund Low Duration	0.55	0.72	1.45	N/A	N/A
Opportunities Fund	0.49	N/A	1.20	N/A	N/A

	Inst'l, G Inst'l, Inv, Admin Classes (%)	H Inst'l (%)	BE Retail BM Retail BN Retail E Class, G Retail, M Retail, N Retail, T Class (%)	R Class (%)	W Class (%)
Low Duration					
Opportunities ESG Fund	0.52	N/A	N/A	N/A	N/A
PIMCO MLP & Energy Infrastructure Fund	0.99	N/A	1.89	N/A	N/A
Mortgage Opportunities Fund	0.69	0.86	1.59	N/A	N/A
StocksPLUS™ Fund	0.55	0.72	1.45	N/A	N/A
PIMCO StocksPLUS™ AR Fund	0.69	N/A	N/A	N/A	N/A
Strategic Income Fund	0.79	N/A	1.69	N/A	N/A
Total Return Bond Fund	0.50	0.67	1.40	0.77	N/A
PIMCO TRENDS Managed Futures Strategy Fund	1.40	1.57	2.50	N/A	N/A
UK Corporate Bond Fund	0.46	N/A	N/A	N/A	N/A
UK Long Term Corporate Bond Fund	0.46	N/A	N/A	N/A	N/A
US High Yield Bond Fund	0.55	0.72	1.45	0.80	N/A
US Investment Grade Corporate Bond Fund	0.49	0.66	1.39	N/A	N/A
US Short-Term Fund ⁽⁷⁾	0.45	0.62	0.85	N/A	N/A
(1) =1 (1 1 (1 1)					

- (1) The figure above for the M Retail Class rate does not take account a fee waiver by the Manager at a rate of 0.55%, reducing the M Retail Class management fee to 1.60% until the 28 November 2028. The figure above for the BM Retail Class rate does not take account a fee waiver by the Manager at a rate of 0.55% reducing the BM Retail Class management fee to 2.60% until the 28 November 2028. The fee waivers will expire from 29 November 2028.
- This figure takes account a fee waiver by the Manager at a rate of 0.05% in respect of the Investor Class from 31 May 2021 to 31 May 2023. The fee waiver expired on 01 June 2023.
- For all Classes the figure takes account of a fee waiver by the Manager at the rate of 0.15% p.a (The fee waiver was 0.30% p.a prior to 01 June 2023). The fee waiver will expire from 01 June 2024 and may extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.
- The H Institutional Class rate takes into account a fee waiver by the Manager at the rate of 0.25% p.a. from 30 June 2023. The fee waiver will expire on 01 July 2024.
- The Institutional Class and the E Class rates take into account a fee waiver by the Manager at a rate of 0.11% p.a. from 31 May 2021. The fee waiver will expire from 19 January 2025.
- The Institutional and H Institutional Class rates take into account a fee waiver by the Manager of 0.14% p.a. The E Class rate takes account of a fee waiver by the Manager at the rate of 0.54% p.a. The fee waiver will expire from 18 January 2025.
- The E Class, G Retail and M Retail rates takes into account a fee waiver by the Manager at the rate of 0.30% p.a. The fee waivers will extend until such time as the Manager, on prior written notice to shareholders in the Fund, decides to discontinue or disapply this fee or to reduce it for any future period.

The Management Fees for all Funds were unchanged from 31 December 2022 with the exception of fee waiver amendments noted above.

The Management Fee attributable to the H Institutional, BE Retail, BM Retail, BN Retail, E Class, G Retail, M Retail, N Retail and T Class share classes is generally higher than the Management Fee attributable to the other share classes. From this higher fee the Manager may pay for the expense of distribution, intermediary and other services rendered to shareholders in these share classes of the Funds directly or indirectly by distributors or broker-dealer, banks, financial intermediaries, or other intermediaries. Given the fixed nature of the Management Fee, the Manager, and not shareholders, takes the risk of any price increases in the cost of the services covered by the Management Fee and takes the risk of expense levels relating to such services increasing above the Management Fee as a result of a decrease in net assets. Conversely, the Manager, and not shareholders, would benefit from any price decrease in the cost of services covered by the Management Fee, including decreased expense levels, as a percentage of net assets, resulting from an increase in net assets.

Due to the nature of the Z Class offering there is no Management Fee disclosed on the Statement of Operations (the Z Class is offered primarily for other Funds of the Company or for direct investment by institutional investors who have entered into an investment management or other agreement with the Investment Advisors or a PIMCO affiliate) and in an effort to avoid the duplication of fees, the Management Fee for the Z Class will be set at 0.00% per annum.

(c) Investment Advisory Services

On behalf of the Company, the Manager provides and/or procures investment advisory services. Such services include the investment and reinvestment of the assets of each Fund. The fees of the Investment Advisors (together with VAT, if any thereon) are paid by the Manager from the Management Fee.

(d) Administration, Depositary Services and Other Services

On behalf of the Company, the Manager provides and/or procures administration, depositary and other services. Such services include administration, transfer agency, fund accounting, depositary and subdepositary in respect of each Fund. The fees and expenses of the Administrator and Depositary (together with VAT, if any thereon) are paid by the Manager from the Management Fee, or by the Investment Advisors.

On behalf of the Company, the Manager provides and/or procures certain other services. These may include listing broker services, paying agent and other local representative services, accounting, audit, legal and other professional advisor services, company secretarial services, printing, publishing and translation services, and the provision and co-ordination of certain supervisorial, administrative and shareholder services necessary for operation of the Funds. Fees and any ordinary expenses in relation to these services (together with VAT, if any thereon) are paid by the Manager, or by the Investment Advisors on behalf of the Manager, from the Management Fee.

The Funds will bear other expenses related to their operation that are not covered by the Management Fee which may vary and affect the total level of expenses within the Funds including, but not limited to, taxes and governmental fees, brokerage fees, commissions and other transaction expenses (including, but not limited to, fees and expenses related to due diligence on investments and potential investments and/or related to negotiations of such transactions), costs of borrowing money including interest expenses, establishment costs, extraordinary expenses (such as litigation and indemnification expenses) and fees and expenses of the Company's Independent Directors and their counsel.

The Company paid the Independent Directors fees of €180,000 during the financial year ended 31 December 2023 (31 December 2022: €180,000). In addition, each Independent Director is reimbursed for any reasonable out-ofpocket expenses. Non-Independent Directors are not entitled to separate remuneration for their directorship of the Company. Directors' fees are a component of "Other expenses" on the Statement of Operations.

The following table sets out the fees the Company was charged by the statutory auditors during the financial years ended 31 December 2023 and 31 December 2022. The fees in the table below are exclusive of VAT.

Auditors' Remuneration	31-Dec-2023	31-Dec-2022
Audit of entity financial statements	€ 661,598	€ 636,152
Other assurance services	0	0
Tax advisory services	0	0
Other non-audit services	0	0

Service Fee The Service Fee which applies to the Investor Classes only is paid to the Manager and may be used to reimburse broker-dealer, financial intermediaries, or other intermediaries that provide services in connection with the distribution and marketing of shares and/or the provision of certain shareholder services or the administration of plans or programmes that use Fund shares as their funding medium, and to reimburse other related expenses (as defined in the relevant Fund's Supplement). The services are provided directly by the Manager or indirectly through broker-dealer, financial intermediaries, or other intermediaries to all shareholders of the Investor Classes. The same services apply to all shareholders of the Investor

Classes for the fees levied. These services may include responding to shareholder inquiries about the Funds and their performance; assisting shareholders with purchases, redemptions and exchanges of shares; maintaining individualised account information and providing account statements for shareholders; and maintaining other records relevant to a shareholder's investment in the Funds.

Plans or programmes that use Fund shares as their funding medium may include unit-linked insurance products and pension, retirement or savings plans maintained by employers. All shareholders in the Investor Classes will receive services pursuant to agreements entered into with financial intermediaries with whom those shareholders have a servicing relationship. The Service Fee is calculated on the basis of 0.35% per annum of the NAV of each Fund attributable to the Investor Classes. The Service Fees rate was unchanged during the financial years ended 31 December 2023 and 31 December 2022. The Service Fee is paid out of the NAV attributable to the Investor Classes of the NAV of those Funds. The Service Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Manager may retain for its own benefit in whole or in part any Service Fee not payable to broker-dealer, financial intermediaries or other intermediaries.

Trail Fee The Trail Fee which applies to Administrative Classes is paid to the Distributor for personal services rendered to shareholders of the Funds and the maintenance of shareholder accounts, including compensation to, and expenses (including telephone and overhead expenses) of, financial consultants or other employees of participating or introducing brokers, certain banks and other financial intermediaries who assist in the processing of purchase or redemption requests or the processing of dividend payments, who provide information periodically to shareholders showing their positions in a Fund's shares, who forward communications from the Company to shareholders, who render ongoing advice concerning the suitability of particular investment opportunities offered by the Funds in light of the shareholders' needs, who respond to inquiries from shareholders relating to such services, or who train personnel in the provision of such services.

The services are provided directly by the Distributor or indirectly through broker-dealer, banks, financial intermediaries, or other intermediaries to all shareholders of Administrative Classes. The Trail Fee is calculated on the basis of 0.50% per annum of the NAV of each Fund, with the exception of the StocksPLUS™ Fund where calculated on the basis of 0.75% per annum, attributable to the Administrative Classes. The Trail Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Distributor may retain for its own benefit in whole or in part any Trail Fee not payable to broker-dealer, banks, financial intermediaries or other intermediaries.

The Trail Fees rate was unchanged during the financial years ended 31 December 2023 and 31 December 2022.

(e) Distribution Fee

The Distribution Fee which applies to T Class Shares, BN Retail Shares, BM Retail Shares and BE Retail Shares is paid to the Distributor for services rendered to shareholders of the Funds.

The services are provided directly by the Distributor or indirectly through broker-dealer, banks, financial intermediaries, or other intermediaries to all shareholders of T Class shares. The Distribution Fee is calculated on the basis of 0.40% per annum of the NAV of each Fund attributable to the T Class share, with the exception to the PIMCO Asia High Yield Bond Fund, PIMCO Credit Opportunities Bond Fund, Dynamic Bond Fund, Euro Bond Fund, Global Bond Fund, Global Bond ESG Fund, Global Bond Ex-US Fund, Global Low Duration Real Return Fund, Global Real Return Fund, Low Duration Opportunities Fund, PIMCO MLP & Energy Infrastructure Fund and Total Return Bond Fund which attract a Distribution Fee of 0.30% per annum of the NAV of the Fund attributable to the T Class share.

In respect of the BE Retail, BM Retail and BN Retail share classes only, where disclosed in the relevant Supplement, the Distribution Fee may be up to 1% of the NAV and therefore the Unified Fee may exceed 2.50% of the NAV.

The Distributor Fee for each Fund is accrued on each Dealing Day and is payable monthly in arrears. The Distributor may retain for its own benefit in

whole or in part any Distribution Fee not payable to broker-dealer, banks, financial intermediaries or other intermediaries.

(f) Expense Limitation (including Management Fee Waiver and Recoupment)

The Manager has agreed with the Company, pursuant to the Management Agreement between the Company and the Manager dated as of 28 January 1998, as amended, to manage total annual fund operating expenses for any Class of Fund, by waiving, reducing or reimbursing all or any portion of its Management Fee, to the extent that (and for such period of time that) such operating expenses would exceed, due to the payment of establishment costs and pro rata Directors' Fees, the sum of such Class of such Fund's Management Fee (prior to the application of any applicable Management Fee waiver), any Service or Trail Fees, as applicable, and other expenses borne by such Fund's share Class not covered by the Management Fee as described above (other than establishment costs and pro rata Directors' fees), plus 0.0049% per annum (calculated on a daily basis based on the NAV of the Fund).

In any month in which the Management Agreement is in effect, the Manager may recoup from a Fund any portion of the Management Fee waived, reduced or reimbursed pursuant to the Management Agreement (the "Reimbursement Amount") during the previous 36 months, provided that such amount paid to the Manager will not 1) exceed 0.0049% per annum of the Class of the applicable Fund's average net assets (calculated on a daily basis); 2) exceed the total Reimbursement Amount; 3) include any amounts previously reimbursed to the Manager; or 4) cause any Class of a Fund to maintain a net negative yield.

The Management Fee as disclosed in the Statement of Operations is recognised gross of the relevant management fee waiver where applicable. Management fee waivers are recognised within Reimbursement by Investment Advisors in the Statement of Operations. The Management Fee is paid to the Manager net of the waiver.

14. RELATED PARTY TRANSACTIONS

The Manager, Investment Advisors, Distributors and Directors are related parties of the Company. Fees payable to these parties are disclosed in Note 13, where applicable.

At 31 December 2023, the Manager held 1,193,662 (31 December 2022: 1,786,291) shares of the US Short-Term Fund.

Each of the Funds may invest in the other Funds of the Company and/or other collective investment schemes managed by the Manager or entities affiliated with the Manager ("Affiliated Fund").

The following Funds held cross umbrella investments for the financial year ended 31 December 2023 and 31 December 2022. These investments have been eliminated for the presentation purposes of the Company total of the Funds.

	31-Dec-2023
Fund	Cross Umbrella Investment
PIMCO Balanced Income and Growth Fund	PIMCO Capital Securities Fund
Diversified Income Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Fund	Asia Strategic Interest Bond Fund
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Diversified Income ESG Fund	Emerging Markets Bond ESG Fund
Diversified Income ESG Fund	Global Investment Grade Credit ESG Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Dynamic Multi-Asset Fund	PIMCO Capital Securities Fund
Dynamic Multi-Asset Fund	Income Fund
Dynamic Multi-Asset Fund	PIMCO TRENDS Managed Futures Strategy Fund

	31-Dec-2023
Fund	Cross Umbrella Investment
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	PIMCO Asia High Yield Bond Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	PIMCO Emerging Markets Opportunities Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
US High Yield Bond Fund	PIMCO European High Yield Bond Fund

- 1	31-Dec-2022
Fund	Cross Umbrella Investment
Diversified Income Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Fund	Asia Strategic Interest Bond Fund
Diversified Income Fund	PIMCO European High Yield Bond Fund
Diversified Income Fund	US Short-Term Fund
Diversified Income Duration Hedged Fund	PIMCO Asia High Yield Bond Fund
Diversified Income Duration Hedged Fund	Asia Strategic Interest Bond Fund
Diversified Income Duration Hedged Fund	PIMCO European High Yield Bond Fund
Diversified Income Duration Hedged Fund	US Short-Term Fund
Dynamic Bond Fund	PIMCO Asia High Yield Bond Fund
Dynamic Bond Fund	Asia Strategic Interest Bond Fund
Dynamic Bond Fund	US Short-Term Fund
Dynamic Multi-Asset Fund	PIMCO Capital Securities Fund
Dynamic Multi-Asset Fund	Income Fund
Dynamic Multi-Asset Fund	PIMCO TRENDS Managed Futures Strategy Fund
Emerging Local Bond Fund	Asia Strategic Interest Bond Fund
Emerging Local Bond Fund	Emerging Local Bond ESG Fund
Emerging Local Bond Fund	PIMCO Emerging Markets Opportunities Fund
Emerging Markets Bond Fund	PIMCO Emerging Markets Opportunities Fund
Euro Income Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	PIMCO Emerging Markets Opportunities Fund
Global Bond Fund	Global Bond Ex-US Fund
Global Bond Fund	PIMCO European High Yield Bond Fund
Global Bond Fund	UK Corporate Bond Fund
Global Bond Fund	US Short-Term Fund
Global Bond ESG Fund	Global Investment Grade Credit ESG Fund
Global High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
Global High Yield Bond Fund	PIMCO European High Yield Bond Fund
Global Investment Grade Credit Fund	PIMCO Asia High Yield Bond Fund
Global Investment Grade Credit Fund	Asia Strategic Interest Bond Fund

	31-Dec-2022
Fund	Cross Umbrella Investment
Global Investment Grade Credit Fund	PIMCO European High Yield Bond Fund
Low Average Duration Fund	US Short-Term Fund
Low Duration Opportunities Fund	PIMCO Asia High Yield Bond Fund
Low Duration Opportunities Fund	Asia Strategic Interest Bond Fund
Total Return Bond Fund	US Short-Term Fund
US High Yield Bond Fund	PIMCO Asia High Yield Bond Fund
_	

Certain Funds invest in the Z Class of the PIMCO China Bond Fund, a Fund of PIMCO Specialty Funds Ireland p.l.c. and PIMCO US Dollar Short-Term Floating NAV Fund, a Fund of PIMCO Select Funds plc, which are considered as Affiliated Funds. Due to the nature of the Z Class offering and in an effort to avoid the duplication of fees, the Management Fee for the Z Class of both funds is set at 0.00% per annum.

Certain Funds invest into the PIMCO Euro Short-Term High Yield Corporate Bond Index UCITS ETF, PIMCO Euro Short Maturity UCITS ETF, PIMCO Sterling Short Maturity UCITS ETF and PIMCO US Dollar Short Maturity UCITS ETF, all Funds of PIMCO ETFs plc, which are considered as Affiliated Funds. Since these Funds do not offer a zero fee share class, Management Fees are paid by both the Fund investing and the underlying Affiliated Fund. Therefore, an Investment Advisory Fee Waiver is offset prior to payment by the investing Fund to the Manager, which is accounted for on the Statement of Operations within Reimbursement by Investment Advisors.

During the financial years ended 31 December 2023 and 31 December 2022, the Funds below engaged in purchases and sales of securities among Affiliated Funds, purchases and sales relating to cross-investments and purchases and sales of investments into Affiliated Funds (amounts in thousands):

	31-Dec-2023		
Fund	Purchases	Sales	
PIMCO Asia High Yield Bond Fund	\$ 822,170	\$ 893,204	
Asia Strategic Interest Bond Fund	164,767	180,848	
PIMCO Balanced Income and Growth Fund	292,138	543,791	
PIMCO Capital Securities Fund	125,906	91,976	
PIMCO Climate Bond Fund	294	6,812	
Commodity Real Return Fund	553	0	
PIMCO Credit Opportunities Bond Fund	30,083	36,205	
Diversified Income Fund	582,847	807,621	
Diversified Income Duration Hedged Fund	48,624	79,870	
Diversified Income ESG Fund	6,390	1,485	
Dynamic Bond Fund	178,210	167,588	
Dynamic Multi-Asset Fund	6,958	221,744	
Emerging Local Bond Fund	2,109,019	2,011,347	
Emerging Markets Bond Fund	2,067,913	1,848,262	
Emerging Markets Bond ESG Fund	25,852	14,875	
Emerging Markets Corporate Bond Fund	61,273	69,280	
PIMCO Emerging Markets Opportunities Fund	309,974	335,553	
Emerging Markets Short-Term Local Currency Fund	201	438	
Euro Bond Fund	180,164	223,394	
Euro Credit Fund	4,420	46,712	
Euro Income Bond Fund	13,601	35,617	
Euro Long Average Duration Fund	128,093	68,326	
Euro Short-Term Fund	0	19,129	
PIMCO European High Yield Bond Fund	38,106	6,260	
PIMCO European Short-Term Opportunities Fund	22,879	49,585	
Global Advantage Fund	193,037	193,315	
Global Bond Fund	1,052,935	954,631	
Global Bond ESG Fund	16,867	7,052	
Global Bond Ex-US Fund	472,308	509,072	
Global High Yield Bond Fund	932,168	1,029,720	
Global Investment Grade Credit Fund	653,589	694,588	
Global Investment Grade Credit Fund	183,318	17,127	
Global Low Duration Real Return Fund	440,384	452,300	
Global Real Return Fund	601,440	585,100	
Global Real Retail Fulla	001,770	303,100	

	31-Dec-2023		
Fund	Purchases	Sales	
Income Fund	\$ 6,903,065	\$ 7,658,041	
Income Fund II	89,181	90,800	
Inflation Multi-Asset Fund	101,542	139,282	
Low Average Duration Fund	289,291	330,729	
Low Duration Global Investment Grade Credit Fund	473,839	422,997	
Low Duration Income Fund	223,766	120,527	
Low Duration Opportunities Fund	257,020	342,744	
PIMCO MLP & Energy Infrastructure Fund	2,724	4,900	
Mortgage Opportunities Fund	1	685	
StocksPLUS™ Fund	144,724	58,500	
PIMCO StocksPLUS™ AR Fund	535	400	
Strategic Income Fund	207,690	235,600	
Total Return Bond Fund	1,385,892	1,535,535	
PIMCO TRENDS Managed Futures Strategy Fund	209,410	227,603	
UK Corporate Bond Fund	54,220	23,515	
UK Long Term Corporate Bond Fund	14,950	3,832	
US High Yield Bond Fund	909,930	845,525	
US Investment Grade Corporate Bond Fund	150,534	148,627	
US Short-Term Fund	100,320	128,304	

	31-Dec-2022		
Fund	Purchases	Sales	
PIMCO Asia High Yield Bond Fund	\$ 908,623	\$ 895,972	
Asia Strategic Interest Bond Fund	129,084	124,231	
PIMCO Balanced Income and Growth Fund	680,984	811,602	
PIMCO Capital Securities Fund	190,635	542,608	
PIMCO Climate Bond Fund	449	22,179	
Commodity Real Return Fund	85,291	5,900	
PIMCO Credit Opportunities Bond Fund	5,183	8,342	
Diversified Income Fund	638,902	1,645,597	
Diversified Income Duration Hedged Fund	75,129	141,980	
Diversified Income ESG Fund	200	200	
Dynamic Bond Fund	441,881	264,103	
Dynamic Multi-Asset Fund	104,045	26,348	
Emerging Local Bond Fund	1,837,395	1,892,204	
Emerging Markets Bond Fund	1,462,642	1,981,418	
Emerging Markets Bond ESG Fund	210,705	83,931	
Emerging Markets Corporate Bond Fund	92,941	88,297	
PIMCO Emerging Markets Opportunities Fund	119,731	128,393	
Emerging Markets Short-Term Local	1.000	1 420	
Currency Fund Euro Bond Fund	1,000	1,438	
Euro Credit Fund	265,381 80,580	223,907 117,241	
Euro Income Bond Fund	254,310	373,646	
Euro Long Average Duration Fund	· · · · · · · · · · · · · · · · · · ·		
Euro Short-Term Fund	19,622 71,651	16,672 76,393	
PIMCO European High Yield Bond Fund	12,406	8,873	
PIMCO European Short-Term	12,400	0,073	
Opportunities Fund	39,660	47,565	
Global Advantage Fund	153,288	145,735	
Global Bond Fund	1,056,550	1,129,083	
Global Bond ESG Fund	9,751	15,801	
Global Bond Ex-US Fund	641,210	604,043	
Global High Yield Bond Fund	727,445	1,125,258	
Global Investment Grade Credit Fund	3,785,028	4,629,158	
Global Investment Grade Credit ESG Fund	87,522	194,414	
Global Low Duration Real Return Fund	232,291	226,698	
Global Real Return Fund	837,486	812,145	
Income Fund	1,603,346	2,928,690	
Income Fund II	15,740	16,700	
Inflation Multi-Asset Fund	87,463	56,410	
Low Average Duration Fund	552,743	550,289	
Low Duration Global Investment Grade Credit Fund	359,824	340,371	
Low Duration Income Fund	181,275	178,894	
LOVY DUTUTION INCOME FUND	101,213	170,034	

	31-Dec-2022		
Fund	Purchases Sales		
Low Duration Opportunities Fund	\$ 491,198	\$ 704,279	
Low Duration Opportunities ESG Fund	100	100	
PIMCO MLP & Energy Infrastructure Fund	21,008	18,700	
Mortgage Opportunities Fund	1,108,810	1,242,395	
StocksPLUS™ Fund	150,012	544,833	
PIMCO StocksPLUS™ AR Fund	410	600	
Strategic Income Fund	339,690	329,066	
Total Return Bond Fund	447,487	642,290	
PIMCO TRENDS Managed Futures Strategy Fund	116,658	79,650	
UK Corporate Bond Fund	12,034	18,983	
UK Long Term Corporate Bond Fund	33,666	11,074	
US High Yield Bond Fund	909,401	1,318,576	
US Investment Grade Corporate Bond Fund	344,028	348,295	
US Short-Term Fund	498,555	563,279	

The following table reflects the value of the outstanding shares owned by the Allianz Group, Funds of the Company, Affiliated Funds and employees of the Investment Advisors, as related parties of the Company, over 20% of Net Assets of the Fund, as at 31 December 2023 and 31 December 2022.

31-0	ec-2023	
F 1		31-Dec-2022
7.0	Owned	% Owned
PIMCO Asia High Yield Bond Fund	N/A	21.53
· · · · · · · · · · · · · · · · · · ·	59.45	49.24
Times balancea meeting and Groven and	56.02	65.44
	20.61	23.94
PIMCO Climate Bond Fund	N/A	21.78
The second of persons and a second se	28.67	25.65
Diversified Income ESG Fund 10	00.00	100.00
Dynamic Multi-Asset Fund	36.16	25.10
Emerging Local Bond ESG Fund	N/A	100.00
Emerging Markets Bond Fund	26.97	22.87
PIMCO Emerging Markets Opportunities Fund	54.67	57.57
Emerging Markets Short-Term Local		
Currency Fund	28.10	26.22
Euro Credit Fund	24.54	30.16
Euro Income Bond Fund	26.70	21.29
Euro Short-Term Fund	36.04	N/A
PIMCO European High Yield Bond Fund	70.58	98.78
PIMCO European Short-Term Opportunities Fund	27.59	31.55
	21.50	N/A
	23.27	N/A
	20.21	40.67
	26.11	29.48
	35.72	N/A
	00.00	100.00
The second secon	56.87	50.65
PIMCO StocksPLUS™ AR Fund	79.44	84.86
Strategic Income Fund	46.69	47.13
PIMCO TRENDS Managed Futures		
	25.56	N/A
US Short-Term Fund	35.03	31.95

Funds where shareholders, excluding the Allianz Group, Funds of the Company, Funds affiliated with the Company and employees of the Investment Advisors, own more than 20% of the Net Assets of the Fund, are separately disclosed in Note 16.

During the financial year ended 31 December 2023, the Income Fund sold securities of US\$119,273 (31 December 2022: US\$136,931) to Repack Bond Collateral Ltd. (the "Entity"), an exempted company incorporated with limited liability under the laws of the Cayman Islands, which is a related party of the Investment Advisors. There are no fees paid to the Investment Advisors by the Entity. At 31 December 2023, the Income Fund held 9,694 Notes (31 December 2022: 9,694 Notes) of BNP Paribas Issuance BV., which is secured by notes issued by the Entity. During the financial year, the Entity paid the Income Fund total distributions of US\$73,836 (31 December 2022: US\$43,624).

31-Dec-2023

During the financial year ended 31 December 2023, the PIMCO Trends Managed Futures Strategy Fund invested in two structured notes, Aries Capital DAC and Greenleaves Capital Designated Activity Co., the proceeds of which were used to issue redeemable participating shares of PIMCO Commodities Diversified SP, a segregated portfolio of PIMCO Diversified Strategies SPC. PIMCO Diversified Strategies SPC, an exempted company incorporated with limited liability under the laws of the Cayman Islands, is a related party to the Investment Advisors. There are no fees paid to the Investment Advisors by PIMCO Diversified Strategies SPC. As at 31 December 2023, the value of the structured notes held by the PIMCO Trends Managed Futures Strategy Fund was US\$31,276.

Directors' and Secretary's Interests in Shares and Contracts

At 31 December 2023, V. Mangala Ananthanarayanan held 8,187.77 (31 December 2022: 8,187.77) shares of the PIMCO Asia High Yield Bond Fund, 5,319.15 (31 December 2022: 5,319.15) shares of the PIMCO Capital Securities Fund, Nil (31 December 2022: 8,757.87) shares of the Dynamic Multi-Asset Fund, 3,619.69 (31 December 2022: 3,619.69) shares of the Global Bond Fund and 27,543.65 (31 December 2022: 27,543.65) shares of the Income Fund, all Funds of the Company.

At 31 December 2023, Ryan P. Blute held Nil (31 December 2022: 5,387.93) shares of the PIMCO Asia High Yield Bond Fund, 28,827.68 (31 December 2022: 24,131.27) shares of the Low Average Duration Fund and 50,751.14 (31 December 2022: 82,494.63) shares of the Low Duration Income Fund, all Funds of the Company.

At 31 December 2023, Craig A. Dawson held 18,118.23 (31 December 2022: 18,118.23) shares of the PIMCO Capital Securities Fund, 97,370.98 (31 December 2022: 97,370.98) shares of the Low Duration Income Fund and 92,850.51 (31 December 2022: 92,850.51) shares of the Low Duration Opportunities Fund, all Funds of the Company.

At 31 December 2023, David M. Kennedy held 16,786.79 (31 December 2022: 16,786.79) shares of the PIMCO Balanced Income and Growth Fund and 4,186.59 (31 December 2022: 4,449.56) shares of the Emerging Markets Bond Fund, both Funds of the Company.

No other Directors held interest in the shares of the Company during the financial years ended 31 December 2023 or 31 December 2022.

The Secretary held no interest in the shares of the Company during the financial years ended 31 December 2023 or 31 December 2022.

The Company had no employees during the financial years ended 31 December 2023 or 31 December 2022.

15. EXCHANGE RATES

For the purposes of combining the financial statements of the Funds, to arrive at Company figures (required under Irish Company law), the amounts on the Statement of Assets and Liabilities have been translated at the exchange rate ruling at 31 December 2023 from Euro to U.S. Dollar (USD/EUR 0.90526) (31 December 2022: USD/EUR 0.93699) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.78444) (31 December 2022: USD/GBP 0.83132). The amounts on the Statement of Operations and the Statement of Changes in Net Assets have been translated at an average exchange rate for the financial year ended 31 December 2023 from Euro to U.S. Dollar (USD/EUR 0.92495) (31 December 2022: USD/EUR 0.95111) and from British Pound Sterling to U.S. Dollar (USD/GBP 0.80449) (31 December 2022: USD/GBP 0.81159).

The following table reflects the exchange rates used to convert to British Pound Sterling, Euro and U.S. Dollar, the functional currencies of Funds of the Company, the investments and other assets and liabilities denominated in currencies other than each Fund's functional currency.

The exchange rates for Argentine Peso ("ARS") at 31 December 2023 are inclusive of a 21% discount (31 December 2022: 83%), due to a gap between Argentina's official and unofficial exchange rates.

Foreign		31-Dec-2023 entation Curre	ncy
Currency	EUR	GBP	USD
AED	N/A	N/A	3.67275
ARS	1,077.45365	N/A	975.38000

	31-Dec-2023 Presentation Currency			
Foreign Currency	EUR	GBP	USD	
AUD	1.61889	1.86825	1.46552	
BRL	5.36595	N/A	4.85760	
CAD	1.45659	1.68095	1.31860	
CHF	0.92973	1.07294	0.84165	
CLP	964.67439	N/A	873.28500	
CNH	7.86577	9.07734	7.12060	
CNY	7.83440	N/A	7.09220	
COP	4,279.41462	N/A	3,874.00000	
CZK	24.68849	N/A	22.34960	
DKK	7.45457	8.60279	6.74835	
DOP	N/A	N/A	58.06000	
EGP	N/A	N/A	30.92500	
EUR (or €)	1.00000	1.15403	0.90526	
GBP (or £)	0.86653	1.00000	0.78444	
GHS	0.80033 N/A	1.00000 N/A	11.91500	
HKD	8.62572	N/A	7.80855	
HUF	382.21508	441.08775	346.00555	
IDR	17,008.29813	N/A	15,397.00000	
ILS	3.97773	N/A	3.60090	
INR	91.92208	N/A	83.21375	
JPY (or ¥)	155.73358	179.72125	140.98000	
KES	N/A	N/A	157.00000	
KRW	1,422.67891	N/A	1,287.90000	
KZT	N/A	N/A	455.89000	
MXN	18.70670	21.58809	16.93450	
MYR	N/A	N/A	4.59500	
NGN	N/A	N/A	897.50000	
NOK	11.21850	12.94648	10.15570	
NZD	1.74469	2.01342	1.57941	
PEN	4.09008	N/A	3.70260	
PHP	N/A	N/A	55.37500	
PLN	4.34376	N/A	3.93225	
QAR	N/A	N/A	3.64100	
RON	N/A	N/A	4.50360	
RSD	N/A	N/A	106.13000	
RUB	98.75572	N/A	89.40000	
SEK	11.13250	12.84724	10.07785	
SGD	1.45714	1.68159	1.31910	
THB	N/A	N/A	34.13250	
TRY	32.62474	37.64993	29.53400	
TWD	33.90226	N/A	30.69050	
UGX	33.90220 N/A	N/A	3,780.00000	
USD (or \$)	1.10465	1.27480	1.00000	
UYU	1.10465 N/A	1.27460 N/A	39.04000	
VND	N/A	N/A	24,262.00000	
ZAR	20.20129	23.31290	18.28750	
ZMW	20.20129 N/A	23.31290 N/A	25.71030	
LIVIVV	IWA	IN/A	23.71030	

Foreign	31-Dec-2022 Presentation Currency			
Currency	EUR	GBP	USD	
AED	N/A	N/A	3.67265	
ARS	346.74937	N/A	324.90000	
AUD	1.57377	1.77380	1.47460	
BRL	5.63481	N/A	5.27975	
CAD	1.44607	1.62987	1.35495	
CHF	0.98742	N/A	0.92520	
CLP	909.24323	N/A	851.95000	
CNH	7.38414	8.32269	6.91885	
CNY	7.41920	8.36220	6.95170	
COP	5,174.97022	N/A	4,848.88500	
CZK	24.15399	N/A	22.63200	
DKK	7.43643	8.38163	6.96785	
DOP	N/A	N/A	56.22000	
EGP	N/A	N/A	24.75500	

Foreign	31-Dec-2022 Presentation Currency			
Currency	EUR	GBP	USD	
EUR (or €)	1.00000	1.12710	0.93699	
GBP (or £)	0.88723	1.00000	0.83132	
GHS	N/A	N/A	10.20000	
HKD	8.32983	N/A	7.80495	
HUF	400.44985	N/A	375.21670	
IDR	16,614.40701	N/A	15,567.50000	
ILS	3.76579	N/A	3.52850	
INR	88.29355	N/A	82.73000	
JPY (or ¥)	140.81824	158.71670	131.94500	
KES	N/A	N/A	123.40000	
KRW	1,349.53703	N/A	1,264.50000	
KZT	N/A	N/A	462.72000	
MXN	20.79776	23.44122	19.48725	
MYR	N/A	N/A	4.40500	
NGN	N/A	N/A	460.75000	
NOK	10.51348	11.84977	9.85100	
NZD	1.68748	1.90197	1.58115	
PEN	4.06996	N/A	3.81350	
PHP	N/A	N/A	55.72750	
PLN	4.68122	N/A	4.38625	
RON	N/A	N/A	4.63605	
RSD	N/A	N/A	109.92500	
RUB	77.90922	N/A	73.00000	
SEK	11.12021	12.53362	10.41950	
SGD	1.43140	1.61333	1.34120	
THB	N/A	N/A	34.63500	
TRY	19.97838	22.51769	18.71950	
TWD	32.80245	N/A	30.73550	
UGX	N/A	N/A	3,720.00000	
USD (or \$)	1.06725	1.20290	1.00000	
UYU	N/A	N/A	39.76500	
VND	N/A	N/A	23,575.00000	
ZAR	18.15925	N/A	17.01500	
ZMW	N/A	N/A	18.07500	

16. FINANCIAL RISKS

The main risks arising from the Company's financial instruments are market price, foreign currency, interest rate, liquidity, credit and counterparty risks.

(a) Market Price Risk

Market risk arises mainly from uncertainty about future prices of financial instruments held. It represents the potential loss of each Fund might suffer through holding market positions in the face of adverse price movements. The Investment Advisors consider the asset allocation of the portfolio in order to minimise the risk associated with particular countries or industry sectors whilst continuing to follow the Funds' investment objectives.

The Investment Advisors use a number of quantitative techniques to assess the impact of market risks including credit events, changes in interest rates, credit spreads and recovery values on the Funds' investment portfolio.

The Investment Advisors use Value at Risk ("VaR") analysis, a technique widely used by financial institutions to quantify, assess, and report market risk. VaR is a statistical framework that supports the quantification of market risk within a portfolio at a specified confidence interval over a defined holding period. Certain Funds may use the Relative VaR model or Absolute VaR model. Where the Relative VaR model is used, the VaR of a Fund's portfolio will not exceed twice the VaR on a comparable benchmark portfolio or reference portfolio (i.e. a similar portfolio with no derivatives) which will

reflect a Fund's intended investment style. Where the Absolute VaR model is used, the VaR of a Fund's portfolio may not exceed 20% of the Net Asset Value of a Fund and the holding period shall be 20 days and the length of the data history shall not be less than one year. VaR seeks to quantify the expected minimum, maximum and average dollar losses that may result from the interactive behaviour of all material market prices, spreads, volatilities, rates and other risks including foreign exchange, interest rate, emerging market and convexity risk based on the historically observed relationships between these markets.

Although the use of derivatives may give rise to an additional leveraged exposure, any such additional exposure will be covered and will be risk managed using the VaR methodology in accordance with the Central Bank's requirements. The Investment Advisors monitor portfolio risk using market factor exposures on a daily basis. Potential market risk is calculated using the parametric delta-normal or factor model approach. VaR is calculated and reported automatically each day using the closing prices and market information of the most recent business day. Depending on the application of the risk statistics, various confidence levels (such as 99%) and time horizons (weeks or months) might be selected.

Stress tests also are conducted relating to the VaR model for each Fund on a monthly basis. The PIMCO Risk Group oversees the composition of stress tests and makes appropriate adjustments when market conditions or fund compositions make that appropriate. The stress tests estimate potential gains or losses from shocks to financial variables including nominal sovereign rates, nominal swap rates, real rates, credit spreads, equity valuations, commodity values, currency exchange rates, and implied volatilities. In addition to the monthly stress testing, three additional types of stress tests are also conducted, some of which are used daily and some of which are used for analysis interactively. The first are scenario duration tests that measure what happens to the value of the portfolio if unexpected movements in yields occur in the market. These durations are calculated every business day. The second test involves a database of historical crisis scenarios that can be executed to test reactions to these crises. The historical crisis scenarios contain many unexpected changes in market conditions and correlation matrices. The third test involves correlation matrices which can be manipulated manually to reflect conditions that may happen in the future but have not happened so far.

Calculations generally are done by using automated simulation methodologies. However, there are also methodologies to manually check what changes in the correlation matrices would have a big negative impact to the portfolios. These correlations changes can then be analysed and possible real world events that could bring about such changes can be assigned.

Of course, it cannot be ruled out that actual economic results will differ significantly from manual and automated scenarios.

The daily VaR measures are an estimate of the portfolio loss over the next one month period that would not be exceeded 99% of the time, relative to the assumptions of the VaR model.

Not all risks to which the portfolio may be exposed are intended to be captured by VaR and, in particular, the framework does not seek to capture liquidity risk, counterparty credit risk, or extreme credit events such as an issuer default. In practice, the actual trading results will differ from the VaR and may not provide a meaningful indication of profits and losses in stressed market conditions. To determine the reliability of the VaR models, actual outcomes are monitored to test the validity of the assumptions and parameters used in the VaR calculation. Market risk positions are also subject to regular stress tests to ensure that each Fund would withstand an extreme market event.

The following tables set out the minimum, maximum, average and year end VaR of each Fund as at 31 December 2023 and 31 December 2022:

				31-De	ec-2023	
Fund	Methodology	Benchmark	Min	Max	Average	Year End
PIMCO Asia High Yield Bond Fund	Relative	JPMorgan JACI Non-Investment Grade Index	88.07%	105.72%	96.15%	90.32%
Asia Strategic Interest Bond Fund	Relative	JPMorgan Asia Credit Index	94.58%	109.74%	102.04%	98.53%

Fund	Methodology	Benchmark	Min	31-De Max	c-2023 Average	Year End
PIMCO Balanced Income and Growth Fund	Relative	60% MSCI All Country World Index/40%				
		Bloomberg U.S. Aggregate Bond Index	91.37%	111.74%	101.12%	100.27%
PIMCO Capital Securities Fund	Absolute	N/A	2.95%	10.88%	6.50%	5.53%
PIMCO Climate Bond Fund	Absolute	N/A	2.99%	4.51%	3.51%	3.53%
Commodity Real Return Fund	Relative	Bloomberg Commodity Index Total Return	100.62%	112.87%	110.08%	110.54%
PIMCO Credit Opportunities Bond Fund	Absolute	N/A	3.13%	6.49%	3.94%	3.82%
Diversified Income Fund	Relative	1/3 each-Bloomberg Global Aggregate Credit ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged)	94.91%	108.65%	101.06%	100.63%
Diversified Income Duration Hedged Fund	Absolute	N/A	3.49%	6.90%	4.97%	4.29%
Diversified Income ESG Fund	Relative	1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index and JPMorgan ESG Emerging Markets Bond Index Global Diversified	97.58%	112.32%	103.74%	102.47%
Dynamic Bond Fund	Absolute	N/A	2.54%	6.10%	3.88%	4.07%
Dynamic Multi-Asset Fund	Absolute	N/A	3.63%	7.24%	5.31%	6.84%
Emerging Local Bond Fund	Relative	JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	101.51%	113.57%	107.23%	109.65%
Emerging Local Bond ESG Fund	Relative	JPMorgan ESG Government Bond Index-				
Emerging Markets Bond Fund	Relative	Emerging Markets Global Diversified Index JPMorgan Emerging Markets Bond Index	98.66%	112.88%	104.84%	110.12%
		(EMBI) Global	102.04%	111.88%	105.82%	108.20%
Emerging Markets Bond ESG Fund	Relative	JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified	100.33%	112.08%	106.06%	107.41%
Emerging Markets Corporate Bond Fund	Relative	JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI)	97.59%	112.78%	103.64%	108.05%
PIMCO Emerging Markets Opportunities Fund	Relative	50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (USD Unhedged)	43.33%	104.86%	69.48%	88.91%
Emerging Markets Short-Term Local Currency Fund	Relative	JPMorgan Emerging Local Markets Index Plus (Unhedged)	100.20%	120.45%	110.81%	115.94%
PIMCO ESG Income Fund	Absolute	N/A	3.07%	5.00%	3.68%	3.20%
Euro Bond Fund	Relative	FTSE Euro Broad Investment-Grade Index	91.91%	107.33%	99.13%	100.03%
Euro Credit Fund	Relative	Bloomberg Euro-Aggregate Credit Index	98.90%	114.22%	103.70%	104.64%
Euro Income Bond Fund	Absolute	N/A	4.64%	7.59%	5.67%	5.68%
Euro Long Average Duration Fund	Relative	Bloomberg Euro Government (Germany, France,	7.0770	7.5570	3.07 /0	3.00 /0
Earlo Long / Werage Duration Fana	relative	Netherlands) over 15 years Index	1.13%	101.75%	98.89%	100.04%
Euro Short-Term Fund	Absolute	N/A	0.73%	1.75%	1.19%	0.73%
PIMCO European High Yield Bond Fund	Relative	ICE BofA Merrill Lynch BB-B European Currency High Yield Constrained Index	96.20%	118.47%	103.91%	102.03%
PIMCO European Short-Term Opportunities Fund	Absolute	N/A	0.02%	3.31%	2.49%	2.07%
Global Advantage Fund	Relative	PIMCO Global Advantage Bond Index (GLADI) (London Close)		115.89%	108.24%	103.64%
Global Bond Fund	Relative	Bloomberg Global Aggregate (USD Hedged) Index	93.30%	117.72%	106.32%	105.78%
Global Bond ESG Fund	Relative	Bloomberg Global Aggregate (USD Hedged) Index		119.10%	106.57%	104.94%
Global Bond Ex-US Fund	Relative	Bloomberg Global Aggregate ex-USD (USD Hedged) Index		117.07%	106.62%	106.44%
Global High Yield Bond Fund	Relative	ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD	53.99%	110.74%	102.89%	105.10%
Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)		117.09%	102.94%	100.81%
Global Investment Grade Credit ESG Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)	98.08%	114.86%	102.94 %	102.09%
Global Low Duration Real Return Fund	Relative	Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	100.72%	266.63%	104.25%	102.09%
Global Real Return Fund	Relative	Bloomberg World Government Inflation-Linked				
Income Fund	Absolute	Bond USD Hedged Index	97.02%	120.62%	101.63%	101.30%
Income Fund II	Absolute Absolute	N/A N/A	4.77%	7.88%	5.96%	5.12%
	Absolute	N/A N/A	3.66%	6.34% 8.28%	4.52%	4.08%
Inflation Multi-Asset Fund Low Average Duration Fund	Absolute	N/A N/A	5.90% 2.55%	4.05%	7.14% 2.94%	7.13% 2.87%
Low Duration Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit 1-5 Years	2.33 /0	+.∪೨/0	2.54 /0	2.07 /0
2011 Danation Global Investment Grade Credit Fullu	NOIGHT	Index (USD Hedged)	91.75%	123.35%	106.87%	113.39%

Fund	Methodology	Benchmark	Min	31-De Max	c-2023 Average	Year End
Low Duration Income Fund	Absolute	N/A	3.41%	5.75%	4.60%	3.53%
Low Duration Opportunities Fund	Absolute	N/A	2.04%	8.79%	3.12%	2.98%
Low Duration Opportunities Fund	Absolute	N/A	1.26%	2.67%	1.83%	1.58%
PIMCO MLP & Energy Infrastructure Fund	Relative	Alerian MLP Index	98.02%	109.97%	104.87%	98.02%
Mortgage Opportunities Fund	Absolute	N/A	4.34%	7.09%	5.68%	6.36%
StocksPLUS TM Fund	Relative	S&P 500 Index (Net of Dividend	4.5470	7.0970	3.00%	0.3070
		withholding tax)	99.66%	104.59%	102.15%	101.89%
PIMCO StocksPLUS™ AR Fund	Relative	S&P 500 Index (Net of dividend withholding tax)	105.20%	111.02%	106.91%	106.86%
Strategic Income Fund	Relative	75% Bloomberg U.S. Aggregate Bond Index/ 25% MSCI ACWI High Dividend Yield Index	105.46%	127.84%	117.47%	105.46%
Total Return Bond Fund	Relative	Bloomberg U.S. Aggregate Index	94.74%	116.39%	103.12%	99.26%
PIMCO TRENDS Managed Futures Strategy Fund	Absolute	N/A	1.71%	11.63%	6.06%	8.88%
UK Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts Index	100.97%	107.90%	104.53%	101.51%
UK Long Term Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index	99.65%	104.66%	101.90%	102.62%
US High Yield Bond Fund	Relative	ICE BofA Merrill Lynch US High Yield Constrained Index	56.30%	109.71%	101.47%	103.73%
US Investment Grade Corporate Bond Fund	Relative	Bloomberg U.S. Credit Index	91.71%	110.47%	98.40%	95.25%
US Short-Term Fund	Absolute	N/A	0.52%	1.11%	0.80%	0.52%
rd	Marka dalam	Paradore de	BAL.		c-2022	V F I
Fund PIMCO Asia High Yield Bond Fund	Methodology Relative	JPMorgan JACI Non-Investment Grade Index	Min 86.03%	Max 109.37%	Average 96.86%	Year End 88.69%
Asia Strategic Interest Bond Fund	Relative	JPMorgan Asia Credit Index	91.44%	106.49%	99.71%	94.95%
PIMCO Balanced Income and Growth Fund	Relative	60% MSCI All Country World Index/40%	00.260/	427.420/	402.040/	02.050/
DIMEGO C. W. LG. W. F. L	AL 1.	Bloomberg U.S. Aggregate Bond USD Hedged	90.26%	127.43%	103.81%	93.05%
PIMCO Climate Band Fund	Absolute	N/A	4.38%	11.46%	8.28%	8.49%
PIMCO Climate Bond Fund	Absolute Relative	N/A Plaambara Commodity Inday Total Patura	2.13%	4.93%	3.81%	4.03%
Commodity Real Return Fund	Absolute	Bloomberg Commodity Index Total Return N/A	100.90%	112.80%	105.31%	108.93% 4.51%
PIMCO Credit Opportunities Bond Fund Diversified Income Fund	Relative	1/3 each-Bloomberg Global Aggregate Credit	2.06%	5.50%	3.99%	4.51%
Diversified free Fund	Relative	ex Emerging Markets (USD Hedged), ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index (USD Hedged) and JPMorgan EMBI Global (USD Hedged)	96.68%	132.63%	110.21%	98.82%
Diversified Income Duration Hedged Fund	Absolute	N/A	5.07%	9.35%	7.23%	5.76%
Diversified Income ESG Fund	Relative	1/3 each-Bloomberg Global Aggregate Credit ex-Emerging Markets, ICE BofAML BB-B Rated Developed Markets High Yield Constrained ESG Tilt Index and JPMorgan ESG Emerging Markets Bond Index Global Diversified	101.85%	109.31%	104.88%	102.63%
Dynamic Bond Fund	Absolute	N/A	2.61%	5.75%	4.52%	4.17%
Dynamic Multi-Asset Fund	Absolute	N/A	3.85%	7.74%	5.08%	5.84%
Emerging Local Bond Fund	Relative	JPMorgan Government Bond Index-Emerging Markets Global Diversified Index (Unhedged)	94.06%	106.90%	102.72%	102.61%
Emerging Local Bond ESG Fund	Relative	JPMorgan ESG Government Bond Index- Emerging Markets Global Diversified Index	92.69%	108.54%	97.67%	99.38%
Emerging Markets Bond Fund	Relative	JPMorgan Emerging Markets Bond Index (EMBI) Global	97.07%	110.86%	104.27%	102.74%
Emerging Markets Bond ESG Fund	Relative	JPMorgan ESG Emerging Markets Bond Index (EMBI) Global Diversified	98.21%	112.18%	105.42%	100.17%
Emerging Markets Corporate Bond Fund	Relative	JPMorgan Corporate Emerging Markets Bond Index Diversified (CEMBI)		125.73%	109.89%	98.72%
PIMCO Emerging Markets Opportunities Fund	Relative	50% JPMorgan EMBI Global Index/50% JPMorgan Government Bond Index-Emerging Markets Global Diversified Index				
Emerging Markets Short-Term Local Currency Fund	Relative	(USD Unhedged) JPMorgan Emerging Local Markets Index	35.81%	87.96%	56.92%	55.69%
DIMCO ESC Income Find	Abcoluta	Plus (Unhedged)	84.87%	113.34%	104.07%	109.06%
PIMCO ESG Income Fund	Absolute	N/A	1.77%	4.63%	3.24%	3.81%
Euro Gradit Euro	Relative	FTSE Euro Broad Investment-Grade Index	91.45%	107.79%	101.40%	102.69%
Euro Credit Fund Euro Income Bond Fund	Relative Absolute	Bloomberg Euro-Aggregate Credit Index N/A	102.32%	122.65% 7.88%	110.14%	104.97% 5.55%
Euro Long Average Duration Fund	Relative	Bloomberg Euro Government (Germany, France,			5.99%	
Euro Chart Tarm Eurod	Abcol::+a	Netherlands) over 15 years Index	94.30%	102.20%	99.42%	100.39%
Euro Short-Term Fund PIMCO European High Yield Bond Fund	Absolute Relative	N/A ICE BofA Merrill Lynch BB-B European Currency High Viold Constrained Index	0.66%	2.13%	1.56%	1.43%
PIMCO Furonean Short Torm Opportunities Fund	Absolute	High Yield Constrained Index N/A	90.65%	106.11%	99.81%	101.48% 3.32%
PIMCO European Short-Term Opportunities Fund Global Advantage Fund	Relative	PIMCO Global Advantage Bond Index (GLADI)		4.11%		
		(London Close)	98.46%	115.01%	106.86%	102.35%

				31-Dec		
Fund	Methodology	Benchmark	Min	Max	Average	Year End
Global Bond Fund	Relative	Bloomberg Global Aggregate (USD Hedged) Index	86.07%	112.02%	101.52%	102.14%
Global Bond ESG Fund	Relative	Bloomberg Global Aggregate (USD Hedged) Index	86.26%	111.08%	101.39%	101.93%
Global Bond Ex-US Fund	Relative	Bloomberg Global Aggregate ex-USD (USD Hedged) Index	82.61%	114.31%	102.72%	103.34%
Global High Yield Bond Fund	Relative	ICE BofA Merrill Lynch BB-B Rated Developed Markets High Yield Constrained Index Hedged into USD	96.87%	122.97%	105.69%	100.40%
Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)	97.59%	116.74%	105.84%	101.83%
Global Investment Grade Credit ESG Fund	Relative	Bloomberg Global Aggregate Credit Index (USD Hedged)	97.83%	113.48%	105.86%	101.23%
Global Low Duration Real Return Fund	Relative	Bloomberg World Government Inflation-Linked Bond 1-5 Year Index (USD Hedged)	89.75%	119.66%	104.44%	110.21%
Global Real Return Fund	Relative	Bloomberg World Government Inflation-Linked Bond USD Hedged Index	92.16%	107.84%	100.44%	103.88%
Income Fund	Absolute	N/A	3.83%	8.45%	6.51%	7.34%
Income Fund II	Absolute	N/A	1.92%	5.97%	4.25%	5.62%
Inflation Multi-Asset Fund	Absolute	N/A	6.06%	9.75%	7.46%	8.71%
Low Average Duration Fund	Absolute	N/A	1.57%	3.31%	2.68%	3.00%
Low Duration Global Investment Grade Credit Fund	Relative	Bloomberg Global Aggregate Credit 1-5 Years Index (USD Hedged)	82.83%	112.84%	101.24%	102.69%
Low Duration Income Fund	Absolute	N/A	2.98%	6.99%	5.29%	5.80%
Low Duration Opportunities Fund	Absolute	N/A	1.82%	5.47%	3.70%	3.23%
Low Duration Opportunities ESG Fund	Absolute	N/A	0.96%	2.14%	1.77%	1.76%
PIMCO MLP & Energy Infrastructure Fund	Relative	Alerian MLP Index	92.23%	109.76%	102.35%	108.22%
Mortgage Opportunities Fund	Absolute	N/A	2.75%	8.49%	6.19%	6.01%
StocksPLUS™ Fund	Relative	S&P 500 Index (Net of Dividend withholding tax)	97.48%	106.40%	101.95%	101.54%
PIMCO StocksPLUS™ AR Fund	Relative	S&P 500 Index (Net of dividend withholding tax)	101.28%	112.10%	107.00%	107.82%
Strategic Income Fund	Relative	75% Bloomberg U.S. Aggregate Bond Index/ 25% MSCI ACWI High Dividend Yield Index	106.90%	144.99%	119.86%	125.90%
Total Return Bond Fund	Relative	Bloomberg U.S. Aggregate Index	95.33%	113.77%	103.98%	100.51%
PIMCO TRENDS Managed Futures Strategy Fund	Absolute	N/A	1.91%	11.57%	6.10%	2.57%
UK Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts Index	97.22%	110.46%	104.62%	105.19%
UK Long Term Corporate Bond Fund	Relative	ICE BofA Merrill Lynch Sterling Non-Gilts 10+ Index	95.87%	110.22%	100.56%	102.14%
US High Yield Bond Fund	Relative	ICE BofA Merrill Lynch US High Yield Constrained Index	96.48%	122.58%	104.73%	100.25%
US Investment Grade Corporate Bond Fund	Relative	Bloomberg U.S. Credit Index	94.56%	112.79%	102.51%	95.83%
US Short-Term Fund	Absolute	N/A	0.67%	1.58%	1.13%	1.08%
				, .	. ,-	, -

The Central Bank requires that all funds disclose a measure of leverage calculated on a gross notional exposure basis. The gross notional exposure figure is calculated using the sum of the absolute value of notionals of the derivatives (which is deemed to include certain forward settling trades), as is required by the Central Bank and as such does not take into account any netting and hedging arrangements that the Fund has in place at any time. The use of derivatives (whether for hedging or investment purposes) may give rise to a higher gross notional exposure. The Funds' gross notional exposure is expected to increase to the higher levels, for example, at times when the Investment Advisors deem it most appropriate to use derivative instruments to alter the Funds' interest rate, currency or credit exposure.

The following table sets out the average level of gross notional exposure for the Funds for the financial years ended 31 December 2023 and 31 December 2022:

Fund	31-Dec-2023	31-Dec-2022
PIMCO Asia High Yield Bond Fund	44%	46%
Asia Strategic Interest Bond Fund	41%	47%
PIMCO Balanced Income and Growth Fund	137%	267%
PIMCO Capital Securities Fund	102%	104%
PIMCO Climate Bond Fund	115%	81%
Commodity Real Return Fund	311%	258%
PIMCO Credit Opportunities Bond Fund	92%	145%
Diversified Income Fund	117%	118%

Fund	31-Dec-2023	31-Dec-2022
Diversified Income Duration Hedged Fund	174%	119%
Diversified Income ESG Fund	74%	79%(1)
Dynamic Bond Fund	214%	232%
Dynamic Multi-Asset Fund	279%	229%
Emerging Local Bond Fund	330%	500%
Emerging Local Bond ESG Fund	163%	123%(1)
Emerging Markets Bond Fund	95%	80%
Emerging Markets Bond ESG Fund	86%	61%
Emerging Markets Corporate Bond Fund	64%	46%
PIMCO Emerging Markets Opportunities Fund	566%	461%
Emerging Markets Short-Term Local Currency Fund	349%	465%
PIMCO ESG Income Fund	214%	120%
Euro Bond Fund	224%	227%
Euro Credit Fund	95%	118%
Euro Income Bond Fund	278%	177%
Euro Long Average Duration Fund	215%	265%
Euro Short-Term Fund	124%	124%
PIMCO European High Yield Bond Fund	73%	58%
PIMCO European Short-Term Opportunities Fund	276%	302%
Global Advantage Fund	445%	398%
Global Bond Fund	411%	404%

Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund 95 Global Low Duration Real Return Fund 182 Global Real Return Fund 194 Income Fund 196 Income Fund II Inflation Multi-Asset Fund 274 Low Average Duration Fund 196 Low Duration Global Investment Grade	8% 454% 9% 30% 6% 127% 5% 76% 2% 198% 4% 232%
Global High Yield Bond Fund Global Investment Grade Credit Fund 88 Global Investment Grade Credit ESG Fund 99 Global Low Duration Real Return Fund 182 Global Real Return Fund 194 Income Fund 196 Income Fund II 197 Inflation Multi-Asset Fund 197 Low Average Duration Fund 198 Credit Fund 198 198 198 198 198 198 198 198 198 198	30% 30% 55% 127% 55% 76% 22% 198% 44% 232%
Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund 182 Global Real Return Fund 214 Income Fund Income Fund II Inflation Multi-Asset Fund Low Average Duration Fund Low Duration Global Investment Grade Credit Fund 82	5% 127% 5% 76% 2% 198% 4% 232%
Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund 182 Global Real Return Fund 214 Income Fund Income Fund II Inflation Multi-Asset Fund Low Average Duration Fund Low Duration Global Investment Grade Credit Fund 82	5% 76% 2% 198% 4% 232%
Global Low Duration Real Return Fund Global Real Return Fund 214 Income Fund Income Fund II Inflation Multi-Asset Fund Low Average Duration Fund Low Duration Global Investment Grade Credit Fund 182 214 214 215 216 216 217 217 218 227 227 238 248 258 268 278 288 288 288 288 288 28	2% 198% 4% 232%
Global Real Return Fund 214 Income Fund I 100 Inflation Multi-Asset Fund 274 Low Average Duration Fund 165 Low Duration Global Investment Grade Credit Fund 82	4% 232%
Income Fund 343 Income Fund II 100 Inflation Multi-Asset Fund 274 Low Average Duration Fund 165 Low Duration Global Investment Grade Credit Fund 83	
Income Fund II 100 Inflation Multi-Asset Fund 274 Low Average Duration Fund 165 Low Duration Global Investment Grade Credit Fund 82	
Inflation Multi-Asset Fund 274 Low Average Duration Fund 165 Low Duration Global Investment Grade Credit Fund 82	3% 243%
Low Average Duration Fund 165 Low Duration Global Investment Grade Credit Fund 82	0% 84%
Low Duration Global Investment Grade Credit Fund 82	4% 185%
Credit Fund 82	5% 147%
Low Duration Income Fund 299	2% 105%
	9% 249%
Low Duration Opportunities Fund 299	9% 252%
Low Duration Opportunities ESG Fund 98	87%(1)
PIMCO MLP & Energy Infrastructure Fund 53	3% 49%
Mortgage Opportunities Fund 562	2% 569%
StocksPLUS™ Fund 179	9% 201%
PIMCO StocksPLUS™ AR Fund 301	1% 262%
Strategic Income Fund 353	3% 264%
Total Return Bond Fund 177	7% 181%

Fund	31-Dec-2023	31-Dec-2022
PIMCO TRENDS Managed Futures Strategy Fund	1101%	818%
UK Corporate Bond Fund	68%	79%
UK Long Term Corporate Bond Fund	49%	90%
US High Yield Bond Fund	13%	6%
US Investment Grade Corporate Bond Fund	77%	111%
US Short-Term Fund	55%	87%

⁽¹⁾ The Funds launched during the financial year ended 31 December 2022.

(b) Foreign Currency Risk

If the Funds invest directly in foreign currencies or in securities that trade in, and receive revenues in, foreign currencies, or in financial derivatives that provide exposure to foreign currencies, it will be subject to the risk that those currencies will decline in value relative to the functional currency of the Funds, or, in the case of hedging positions, that the Funds' functional currency will decline in value relative to the currency being hedged. Currency rates in foreign countries may fluctuate significantly over short periods of time for a number of reasons, including changes in interest rates, intervention (or the failure to intervene) by U.S. or foreign governments, central banks or supranational entities such as the International Monetary Fund, or by the imposition of currency controls or other political developments in the United States or abroad. As a result, the Funds' investments in foreign currency denominated securities may reduce the returns of the Funds.

The PIMCO Capital Securities Fund, PIMCO Climate Bond Fund, Commodity Real Return Fund, PIMCO Credit Opportunities Bond Fund, Diversified Income Fund, Diversified Income ESG Fund, Emerging Markets Bond Fund, Emerging Markets Bond ESG Fund, Emerging Markets Corporate Bond Fund, PIMCO ESG Income Fund, Euro Short-Term Fund, PIMCO European High Yield Bond Fund, Global High Yield Bond Fund, Global Investment Grade Credit ESG Fund, Global Low Duration Real Return Fund, Global Real Return Fund, Low Average Duration Fund, Low Duration Global Investment Grade Credit Fund, Low Duration Opportunities ESG Fund, PIMCO MLP & Energy Infrastructure Fund, Mortgage Opportunities Fund, StocksPLUSTM Fund, Total Return Bond Fund, US High Yield Bond Fund, US Investment Grade Corporate Bond Fund and US Short-Term Fund had no material foreign currency exposure at 31 December 2023 or 31 December 2022. The following tables set out the total exposure to foreign currency risk in currencies where foreign currency exposure is deemed material (i.e. where, all other variables being equal, the impact of a reasonably possible movement in the foreign exchange rate would result in a significant movement in the net assets) (amounts in thousands):

			PIMCO Asia H	igh Yiel	d Bond F	und	
		As at 31-Dec-2023				As at 31-Dec-2022	2
	Total	Hedging	Net	To	otal	Hedging	Net
Philippine Peso	\$ (59,706)	\$ (13,937)	\$ (73,643)	\$	0	\$ (14,417)	\$ (14,417)
			Asia Strategio	Interes	t Bond F	und	
		Δs at 31-Dec-2023				As at 31-Dec-2022	2

Asia Strategic Interest Bond Fund						Intere	est Bond Fl	ınd			1
_		As at	31-Dec-2023					As	at 31-Dec-2022		Ī
	Total		Hedging		Net		Total		Hedging	Net	ı
\$	(4,617)	\$	(1,035)	\$	(5,652)	\$	0	\$	(1,595)	\$ (1,595)	I

	PIMCO Balanced Income and Growth Fund								
		As at 31-Dec-202	3		22				
	Total	Hedging	Net	Total	Hedging	g Net			
Australian Dollar	\$ 1,007	\$ 1,719	\$ 2,726	\$ 1,028	\$ 15,689	\$ 16,717			
British Pound Sterling	13,565	(159)	13,406	4,933	(8,625)	(3,692)			
Chinese Renminbi (Mainland)	1,673	760	2,433	21,768	117	21,885			
Chinese Renminbi (Offshore)	39	(325)	(286)	0	(22,761)	(22,761)			
Euro	57,118	(13,525)	43,593	20,531	49,355	69,886			
Hong Kong Dollar	14,390	882	15,272	453	1,635	2,088			
Japanese Yen	31,782	6,203	37,985	161,033	(134,205)	26,828			
Swiss Franc	15,133	1,046	16,179	916	1,317	2,233			
Taiwan Dollar	14,734	(1,293)	13,441	0	(3,773)	(3,773)			
	\$ 149,441	\$ (4,692)	\$ 144,749	\$ 210,662	\$ (101,251)	\$ 109,411			

Diversified Income Duration Hedged Fund								
	As at 31-Dec-2023				As at 31-Dec-2022			
Total	Hedging		Net	Total	Hedging		Net	
\$ 76,096	\$ (76,930)	\$	(834)	\$ 126,256	\$ (132,486)	\$	(6,230)	

	Dynamic Bond Fund									
	As at 31-Dec-2023			As at 31-Dec-2022				2		
	Total		Hedging	Net	Total		Hedging			Net
Canadian Dollar	\$	2,247	\$ (84,082)	\$ (81,835)	\$	2,710	\$	(624)	\$	2,086
Japanese Yen		154	88,908	89,062		221,727		(186,589)		35,138
	\$	2,401	\$ 4,826	\$ 7,227	\$	224,437	\$	(187,213)	\$	37,224

Philippine Peso

Euro

Brazilian Real
British Pound Sterling
Canadian Dollar
Chilean Peso
Colombian Peso
Hungarian Forint
Indian Rupee
Israeli Shekel
Norwegian Krone
Peruvian Nuevo Sol
Taiwan Dollar
United States Dollar

					Dynamic Mu	ılti-Ass	et Fun	d				
		As at 31	-Dec-2023						As a	t 31-Dec-202	22	
	Total	Не	dging		Net		Total		ı	Hedging		Net
€	0	€	70,583	€	70,583	€		0	€	114,243	€	114,243
	295,400	(:	398,257)		(102,857)		72,90)2		(195,150)		(122,248)
	19,126		(90,199)		(71,073)		68,14	12		42,315		110,457
	0		78,216		78,216			0		119,441		119,441
	0		73,312		73,312			0		65,018		65,018
	0		65,958		65,958			0		144,948		144,948
	0		98,221		98,221			0		123,814		123,814
	0	(109,588)		(109,588)		25,08	35		(170,811)		(145,726)
	12,193		39,552		51,745		25,35	6		110,729		136,085
	0		73,633		73,633			0		73,740		73,740
	42,004	(191,353)		(149,349)		172,00)4		(366,954)		(194,950)
	2,059,425	(3	897,289)		1,162,136	1,	,313,85	59	('	1,521,877)		(208,018)
€ :	2,428,148	€ (1,	187,211)	€ ′	1,240,937	€ 1,	,677,34	18	€ (′	1,460,544)	€	216,804

Brazilian Real
Chilean Peso
Chinese Renminbi (Mainland)
Colombian Peso
Czech Koruna
Euro
Hungarian Forint
Indonesian Rupiah
Malaysian Ringgit
Mexican Peso
Peruvian Nuevo Sol
Philippine Peso
Polish Zloty
Romanian Leu
South African Rand
Thai Baht
Turkish Lira

			Emerging L	ocal	Bond Fund				
	As at	31-Dec-2023				As	at 31-Dec-202	2	
Total		Hedging	Net		Total		Hedging		Net
\$ 47,416	\$	308,936	\$ 356,352	\$	72,605	\$	116,650	\$	189,255
108,258		(61,784)	46,474		48,276		(5,534)		42,742
151,215		110,209	261,424		111,344		54,864		166,208
160,432		19,884	180,316		92,165		(2,600)		89,565
124,618		43,798	168,416		56,636		47,780		104,416
79,847		(180,286)	(100,439)		65,535		(36,905)		28,630
64,408		67,181	131,589		61,026		(734)		60,292
275,641		(35,844)	239,797		166,739		39,786		206,525
244,416		50,578	294,994		176,652		11,634		188,286
245,488		66,863	312,351		144,527		33,144		177,671
55,001		19,709	74,710		46,699		(3,191)		43,508
(175,483)		(2,913)	(178,396)		855		447		1,302
14,575		191,428	206,003		8,441		107,423		115,864
75,514		30,448	105,962		76,773		(15,089)		61,684
370,121		(114,894)	255,227		257,451		(84,444)		173,007
240,767		28,346	269,113		80,943		110,257		191,200
8,487		126,238	134,725		0		1,326		1,326
\$ 2,090,721	\$	667,897	\$ 2,758,618	\$	1,466,667	\$	374,814	\$	1,841,481

Brazilian Real
Chilean Peso
Colombian Peso
Czech Koruna
Euro
Hungarian Forint
Indonesian Rupiah
Malaysian Ringgit
Mexican Peso
Peruvian Nuevo Sol
Philippine Peso
Polish Zloty
Romanian Leu
South African Rand
Thai Baht
Turkish Lira

Emerging Local Bond ESG Fund										
	As at 3	31-Dec-2023					As at	31-Dec-2022		
Total	ŀ	Hedging		Net		Total	Н	edging	N	let
\$ 429	\$	11,111	\$	11,540	\$	251	\$	361	\$	612
4,290		(2,034)		2,256		140		54		194
4,731		(88)		4,643		233		(20)		213
6,641		1,176		7,817		453		128		581
(123)		(4,617)		(4,740)		37		66		103
4,201		1,364		5,565		260		(13)		247
7,998		1,862		9,860		671		4		675
6,112		6,041		12,153		588		159		747
8,666		1,982		10,648		545		96		641
1,977		535		2,512		146		3		149
(10,143)		(19)		(10,162)		0		3		3
8,460		2,152		10,612		371		168		539
3,714		1,280		4,994		290		(15)		275
12,163		(3,386)		8,777		823		(230)		593
8,172		1,121		9,293		283		346		629
11		4,209		4,220		0		(20)		(20)
\$ 67,299	\$	22,689	\$	89,988	\$	5,091	\$	1,090	\$	6,181

		PIMC	O Emerging Mar	kets Opportunit	ties Fund	
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
Brazilian Real	\$ 5,349	\$ 20,716	\$ 26,065	\$ 5,017	\$ 5,180	\$ 10,197
British Pound Sterling	1,681	(12,906)	(11,225)	2,581	(1,942)	639
Chilean Peso	10,599	(7,974)	2,625	208	5,420	5,628
Chinese Renminbi (Mainland)	19	4,544	4,563	377	8,175	8,552
Colombian Peso	6,900	9,067	15,967	438	1,203	1,641
Euro	28,577	(47,783)	(19,206)	11,804	(15,001)	(3,197)
Hungarian Forint	8,150	17,326	25,476	11,388	(10,979)	409
Indian Rupee	18,346	7,202	25,548	0	0	0
Indonesian Rupiah	0	15,048	15,048	0	15,191	15,191
Malaysian Ringgit	22	5,160	5,182	(37)	7,337	7,300
Mexican Peso	18,579	2,103	20,682	2,101	723	2,824
Romanian Leu	571	5,092	5,663	0	(53)	(53)
Singapore Dollar	3	(7,658)	(7,655)	105	165	270
South African Rand	18,248	(9,838)	8,410	10,393	(4,989)	5,404
Thai Baht	79	2,906	2,985	246	4,183	4,429
Turkish Lira	0	19,096	19,096	2	(5,829)	(5,827)
TUINISII LIId		\$ 22,101	\$ 139,224	\$ 44,623	\$ 8,784	\$ 53,407
	\$ 117,123	\$ 22,101	\$ 139,224	\$ 44,025	\$ 0,704	\$ 35,407
		Emergin	a Markets Short	t-Term Local Cui	roncy Fund	
			g Markets Shor	t-Term Local Cul		
		As at 31-Dec-2023		_	As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
Brazilian Real	\$ 154	\$ 1,276	\$ 1,430	\$ 577	\$ 558	\$ 1,135
Chinese Renminbi (Mainland)	94	1,606	1,700	24	1,897	1,921
Colombian Peso	804	(300)	504	758	(444)	314
Czech Koruna	101	647	748	193	702	895
Euro	710	(1,439)	(729)	582	(306)	276
Hungarian Forint	2,031	(1,215)	816	648	(22)	626
Indian Rupee	(1)	1,864	1,863	0	1,657	1,657
Indonesian Rupiah	0	747	747	1	945	946
Malaysian Ringgit	985	(22)	963	76	926	1,002
Mexican Peso	617	1,438	2,055	361	1,674	2,035
Polish Zloty	439	811	1,250	82	1,074	1,156
Romanian Leu	19	361	380	0	425	425
Singapore Dollar	4	1,534	1,538	1	1,580	1,581
South African Rand	1,531	(746)	785	819	(440)	379
South Korean Won	4	2,043	2,047	5	2,240	2,245
Taiwan Dollar	0	1,487	1,487	0	1,325	1,325
Thai Baht	2	930	932	(1)	1,084	1,083
Turkish Lira	0	1,674	1,674	0	766	766
	\$ 7,494	\$ 12,696	\$ 20,190	\$ 4,126	\$ 15,641	\$ 19,767
			Euro B	ond Fund		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 370,646	€ (188,216)	€ 182,430	€ 271,900	€ (176,499)	€ 95,401
			Euro C	redit Fund		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 53,596	€ (29,784)	€ 23,812	€ 89,377	€ (81,174)	€ 8,203
		(==),	/		- (-1/11)	/
			Euro Incon	ne Bond Fund		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 1,028,106	€ (402,089)	€ 626,017	€ 292,182	€ (272,298)	€ 19,884
United States Dollar	€ 1,026,100	€ (402,069)	€ 020,017	€ 292,102	€ (272,290)	€ 19,004
			Furo Long Aver	age Duration Fu	nd	
			Laro Long Aver	age Duration Fu		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 107,873	€ (32,196)	€ 75,677	€ 9,930	€ (6,060)	€ 3,870
			European Short	-Term Opportur		
		As at 31-Dec-2023			As at 31-Dec-2022	
	Total	Hedging	Net	Total	Hedging	Net
United States Dollar	€ 27,342	€ (12,915)	€ 14,427	€ 26,301	€ (15,271)	€ 11,030

					Global Adv	vantac	ae Fund				
		As a	nt 31-Dec-2023				,	As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Australian Dollar	\$ 16,47	8 \$	1,438	\$	17,916	\$	17,341	\$	2,048	\$	19,389
Brazilian Real	8	3	10,466		10,549		2,687		5,312		7,999
British Pound Sterling	25,05	8	(11,051)		14,007		32,405		(19,088)		13,317
Canadian Dollar	5,34	5	(3,704)		1,642		2,065		6,250		8,315
Chinese Renminbi (Mainland)	25	1	32,792		33,043		443		35,354		35,797
Chinese Renminbi (Offshore)		0	2,669		2,669		2		9,188		9,190
Euro	106,73		(27,740)		78,994		100,213		(17,702)		82,511
Indian Rupee	2,92		16,429		19,353		2,953		11,479		14,432
Japanese Yen	38,30		(8,871)		29,430		13,430		17,993		31,423
Mexican Peso	12		9,259		9,384		143		4,037		4,180
INICAICAIT I C30	\$ 195,30		21,687	\$	216,987	\$	171,682	\$	54,871	\$	226,553
	7 125/25	•	2.755.				<u> </u>		2./2		
		A	4 24 Dec 2022		Global I	Bond I	Fund	0.0	+ 21 Dec 2022		
		As a	at 31-Dec-2023		NI i	_	T . I	AS a	at 31-Dec-2022		N
Atuellen Dellen	Total	0 ¢	Hedging (200, 204)		Net 220 214	¢	Total	-	Hedging (112, 174)	¢	Net Sec.
Australian Dollar	\$ 530,67		(200,364)	\$	330,314	\$	493,730	\$	(113,174)	\$	380,556
Chinese Renminbi (Offshore)		0 *	(328,466)	÷	(328,466)	*	1 402 721	¢	(7,989)	÷	(7,988)
	\$ 530,67	8 \$	(528,830)	\$	1,848	\$	493,731	\$	(121,163)	\$	372,568
					Global Bo	nd ES	G Fund				
		As a	nt 31-Dec-2023					As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Chinese Renminbi (Offshore)	\$	0 \$	(86,753)	\$	(86,753)	\$	0	\$	2,180	\$	2,180
					Global Bon	ıd Ex-l	JS Fund				
		As a	nt 31-Dec-2023					As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Australian Dollar	\$ 34,29	4 \$	(15,133)	\$	19,161	\$	34,822	\$	(13,053)	\$	21,769
Chinese Renminbi (Mainland)	32,48	3	0		32,483		15,260		0		15,260
Chinese Renminbi (Offshore)		0	(57,267)		(57,267)		0		(21,272)		(21,272)
	\$ 66,77	7 \$	(72,400)	\$	(5,623)	\$	50,082	\$	(34,325)	\$	15,757
					Incor	ne Fur	nd				
		As a	at 31-Dec-2023		IIICOI	ile rui	iu	As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Brazilian Real	\$ 64	8 \$	2,606,334	\$	2,606,982	\$	(7,405)	\$	977,922	\$	970,517
Canadian Dollar	317,98		(2,673,187)		(2,355,205)	Ţ	35,234	٧	(39,351)	y	(4,117)
Chinese Renminbi (Offshore)			(1,951,254)		(1,951,254)		0		(3,531)		(3,531)
Japanese Yen	2,532,38		(971,099)		1,561,282		2,979,968		1,651,362)		1,328,606
Taiwan Dollar			(1,497,865)		(1,497,865)		0	'	(313,972)		(313,972)
Idiwali Dollai	\$ 2,851,01		(4,487,071)		(1,636,060)	\$	3,007,797	\$ ((313,372)	\$	1,977,503
	+ = 		(1) 121 /21 1/	- '				'	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_	.,
		Λ = -	at 31-Dec-2023		Incom	e Fun	d II	Λ = -	at 31-Dec-2022		
		As a			Not	_	Total				Not
Australian Dollar	Total t	1 \$	Hedging (2.852)	¢	Net (2.8/11)	¢	Total		Hedging 1 031	\$	Net 1 031
Australian Dollar	\$ 1		(2,852)	\$	(2,841)	\$	176	\$	1,031	>	1,031
Brazilian Real	\$ 1	0 1 \$	3,316 464	\$	3,316 475	\$	176 176	\$	583 1,614	\$	759 1,790
	, J	1 \$	404	J.	4/3	Þ	170	J.	1,014	Ď	1,730
					Inflation Mu	ılti-As	set Fund				
		As a	at 31-Dec-2023		N	_	T . I	As a	at 31-Dec-2022		N
Indian Rupee	Total	0 \$	Hedging 5,340	\$	Net 5,340	\$	Total 0	\$	Hedging 5,063	\$	Net 5,063
Mexican Peso		0 \$	5,582	Ą	5,582	ψ	0	Ą	5,003	Ą	5,993
INIEVICALI LEPO		0 \$	10,922	\$	10,922	\$	0	\$	11,056	\$	11,056
	4	. 4	10,322					Ψ	17,030	Ψ	11,030
					Low Duratio	n Inco	me Fund				
		As a	at 31-Dec-2023			_		As a	at 31-Dec-2022		
	Total		Hedging		Net		Total		Hedging		Net
Canadian Dollar	\$ 373,19	3 \$	(237,305)	\$	135,888	\$	1	\$	(1)	\$	0

		Low Duration				Opportunities Fund					
		As at 31-Dec-2023			As at 31-Dec-2022						
	Tota	al	Hedging		Net		Total		Hedging	1	Vet
Euro	\$ 187,		\$ (201,645)	\$	(14,467)	\$	197,537		(226,587)	\$	(29,050)
					PIMCO Stock	vcDI III	STM AR Fun	Ч			
			As at 31-Dec-202		TIVICO STOCI	KSF LU.	3 ···· AN FUII		at 31-Dec-2022		
	Tota		Hedging		Net		Total		Hedging		Vet
Canadian Dollar		151	\$ (430)	\$	(279)	\$	2	\$	0	\$	2
Chinese Renminbi (Offshore)		0	(231)	· ·	(231)	-	0		0	•	(
eninese reniminar (onshore)	\$	151	\$ (661)	\$	(510)	\$	2	\$	0	\$	
					- C						
			As at 31-Dec-202	2	Strategi	c Inco	me Fund	Λει	at 31-Dec-2022		
	Tota		Hedging		Net	_	Total		Hedging		Vet
Australian Dollar		,444	\$ (850)	\$	1,594	\$	5,676	\$	6,403	\$	12,07
Brazilian Real		,988	12,325	T	16,313	-	2,987	4	6,021	-	9,00
Euro		,625	(30,235)		15,390		15,965		(9,432)		6,53
lapanese Yen		,598	\$ 6,604		13,202		6,770		7,884		14,65
apariese ren		,655	\$ (12,156)	\$	46,499	\$	31,398	\$	10,876	\$	42,27
						aged Futures Strategy Fund As at 31-Dec-2022					
			As at 31-Dec-202	3							
Described Descri	Tota		Hedging	ŕ	Net	<i>t</i>	Total		Hedging		Vet 12.20
Brazilian Real	\$ 2,	,827	\$ 11,051	\$	13,878	\$	264	\$	13,022	\$	13,28
British Pound Sterling		(52)	15,640		15,588		123		5,593		5,71
Canadian Dollar		338	21,931		22,269		16,561		(23,692)		(7,13
Chilean Peso	(2,	,719)	(4,767)		(7,486)		(737)		14,132		13,39
Chinese Renminbi (Offshore)		0	5,842		5,842		0		(2,252)		(2,25
Colombian Peso		,626)	10,442		7,816		25		(5,782)		(5,75)
uro		,747	3,266		5,013		398		15		41
Hungarian Forint	6,	,682	(2,902)		3,780		564		10,036		10,60
ndian Rupee		(10)	(655)		(665)		(1,228)		(31,304)		(32,53)
ndonesian Rupiah		0	(7,857)		(7,857)		0		(20,219)		(20,21
sraeli Shekel	((736)	2,361		1,625		8,144		(35,304)		(27,16)
Malaysian Ringgit		(508)	(5,482)		(5,990)		348		3,776		4,12
Mexican Peso		(186)	8,156		7,970		(52)		7,371		7,31
New Zealand Dollar		0	11,777		11,777		0		10,948		10,94
Peruvian Nuevo Sol		0	6,887		6,887		0		15,806		15,80
Philippine Peso		0	7,253		7,253		0		5,033		5,03
Romanian Leu		0	(29)		(29)		0		17,909		17,90
ingapore Dollar		44	(3,051)		(3,007)		(482)		9,478		8,99
Swedish Krona		185	5,038		5,223		98		852		95
Swiss Franc		0	12,005		12,005		45		9,471		9,51
Taiwan Dollar		3	(14,078)		(14,075)		(707)		0		(707
Thai Baht		331	(7,195)		(6,864)		116		(18,208)		(18,092
		,320	\$ 75,633	\$	80,953	\$	23,480	\$	(13,319)	\$	10,16
					111/ 6		15				
			As at 31-Dec-202	2	UK Corpo	rate B	ond Fund	Aca	at 31-Dec-2022		
				,	Net	_	Tatal				l-4
United States Dollar		,144	Hedging £ (6,033)	£	Net 12,111	£	Total 14,318		Hedging (14,729)	£	Net (411
	10	,	2 (0,000)						(,, 25)		(111
				UK	Long Term (Corpo	rate Bond F	und			
		1	As at 31-Dec-202	3		_		As a	at 31-Dec-2022		

(c) Interest Rate Risk

United States Dollar

Interest rate risk is the risk that fixed income securities will decline in value because of changes in interest rates. As nominal interest rates rise, the value of certain fixed income securities held by the Funds are likely to decrease. A nominal interest rate can be described as the sum of a real interest rate and an expected inflation rate. Fixed income securities with longer durations tend to be more sensitive to changes in interest rates, usually making them more volatile than securities with shorter durations. Duration is useful primarily as a measure of the sensitivity of a fixed income's market price to interest rate (i.e. yield) movements.

Total

20,341

Hedging

(1,951)

All Funds invested primarily in fixed income instruments and therefore are exposed to the risks associated with the effects of fluctuations in the

prevailing levels of market interest rates on their financial position and cash flows. These investments are disclosed in the Schedule of Investments. Any excess cash and cash equivalents are invested at short-term market interest rates.

Hedging

£ (21,868)

Total

22,661

The sensitivity of the Company's exposure to interest rate risk is included in the overall VaR calculations disclosed in Note 16 (a).

(d) Liquidity Risk

Net

18,390

A Fund's exposure to liquidity risk is primarily affected by the redemption of shares. Participating shareholders may redeem some or all of their outstanding shares in accordance with the Prospectus. Redeemable shares

are redeemed at the shareholders demand and are included on the Statement of Assets and Liabilities. The Fund's assets are primarily comprised of readily realisable securities, which can be readily sold to satisfy shareholder redemptions in accordance with the Prospectus. Liquidity risk exists when particular investments are difficult to purchase or sell. Also, illiquid securities may become harder to value especially in changing markets. A Fund's investments in illiquid securities may reduce returns of a Fund because it may be unable to sell the illiquid securities at an advantageous time or price. Funds with principal investment strategies that involve foreign securities, derivatives, or securities with substantial market and/or credit risk tend to have the greatest exposure to liquidity risk.

Additionally, the market for certain investments may become illiquid under adverse market or economic conditions independent of any specific adverse changes in the conditions of a particular issuer. In such cases, a Fund, due to limitations on investments in illiquid securities and the difficulty in purchasing and selling such securities or instruments, may be unable to achieve its desired level of exposure to a certain sector. To the extent that a Fund's principal investment strategies involve securities of companies with smaller market capitalisations, foreign securities, illiquid sectors of fixed income securities, or securities with substantial market and/or credit risk, the Fund will tend to have the greatest exposure to liquidity risk. Further, fixed income securities with longer durations until maturity face heightened levels of liquidity risk as compared to fixed income securities with shorter durations until maturity.

Finally, liquidity risk also refers to the risk of unusually high redemption requests or other unusual market conditions that may make it difficult for a Fund to fully honour redemption requests within the allowable time period. Meeting such redemption requests could require a Fund to sell securities at reduced prices or under unfavourable conditions, which would reduce the value of the Fund. It may also be the case that other market participants may be attempting to liquidate fixed income holdings at the same time as a Fund, causing increased supply in the market and contributing to liquidity risk and downward pricing pressure.

For all Funds, the Company is entitled to limit the number of shares of any Fund redeemed on any Dealing Day to 10% of the total number of shares of that Fund in issue. In this event, the Company shall reduce pro rata any requests for redemption on that Dealing Day and shall treat the redemption requests as if they were received on each subsequent Dealing Day until all the shares to which the original request related have been redeemed.

The Company's Articles of Association contain special provisions where a redemption request received from a shareholder would result in more than 5% of the Net Asset Value of Shares of any Fund being redeemed by the Company on any Dealing Day. In such a case the Company, at its sole discretion (unless otherwise outlined in the relevant Fund Supplement), may satisfy the redemption request by the transfer in specie (in kind) to the shareholder of assets of the relevant Fund having a value equal to the

redemption price for the shares redeemed as if the redemption proceeds were paid in cash less any redemption charge and other expenses of the transfer provided that such a distribution would not be prejudicial to the interests of the remaining shareholders of that Fund. Where the shareholder requesting such redemption receives notice of the Company's intention to elect to satisfy the redemption request by such a distribution of assets, that shareholder may require the Company, instead of transferring those assets, to arrange for their sale and the payment of the proceeds of sale to that shareholder, the cost of which shall be borne by the relevant shareholder.

To mitigate the effects of dilution, the Directors may, at their discretion, make a swing price adjustment to the NAV per share.

The current known liabilities for the Funds are listed on the Statement of Assets and Liabilities and the majority of those liabilities are payable within three months with the exception of financial derivative instrument liabilities and securities sold short. The earliest contractual maturity dates for financial derivative instrument liabilities are disclosed on the Schedule of Investments.

Financial derivative instruments consist of the fair value of forward foreign currency contracts, futures contracts, option contracts and swap agreements as at the financial year end. Financial derivative instruments are financial assets and liabilities that are held for trading, and are acquired principally for the purpose of selling in the short term. As the instruments are not expected to be held to maturity or termination, the current fair value represents the estimated cash flow that may be required to dispose of the positions. Future cash flows of the Funds and realised liabilities may differ from current liabilities based on changes in market conditions.

The Investment Advisors manage liquidity risk by monitoring the portfolios and considering investments deemed to be illiquid or not readily and easily sold, to ensure there are sufficient liquid assets to cover the outstanding liabilities of the Funds.

Certain Funds may have a concentrated shareholder base where large institutional type shareholders hold a significant portion of the net assets of a Fund. This exposes other shareholders in the Fund to certain risks. These risks include the risk that a large portion of the assets of a Fund may be redeemed on any day which could impact the overall viability of the Fund or could impact the ability of other shareholders, who have not submitted redemption requests on that day, to redeem from the Fund e.g. where it may be necessary to impose a redemption gate. The below Funds are exposed to significant concentration risk as they have shareholders who own more than 20% of the Net Assets of the Fund. Such concentration of shareholders interests could have a material effect on the Fund in the event this shareholder requests the withdrawal of substantial amounts of capital. Shareholding percentage amounts owned by the Allianz Group, Funds of the Company, Affiliated Funds with the Company and employees of the Investment Advisors are not disclosed below as these are separately disclosed in Note 14.

Fund Name
PIMCO Balanced Income and Growth Fund
Commodity Real Return Fund
Diversified Income Duration Hedged Fund
Dynamic Bond Fund
Emerging Local Bond ESG Fund
Emerging Markets Corporate Bond Fund
PIMCO Emerging Markets Opportunities Fund
Euro Bond Fund
Euro Credit Fund
Euro Long Average Duration Fund
Euro Long Average Duration Fund
Euro Short-Term Fund
Euro Short-Term Fund
PIMCO European Short-Term Opportunities Fund
Global Advantage Fund
Global Bond ESG Fund
Global Investment Grade Credit ESG Fund
Global Investment Grade Credit ESG Fund
Global Low Duration Real Return Fund
Income Fund II

Shareholder NameShareholding %Shareholder NameShareholding %Shareholder TN/AShareholder T30.91Shareholder AN/AShareholder A21.10Shareholder B24.00Shareholder B22.79Shareholder F40.05Shareholder F34.98Shareholder V91.84Shareholder VN/AShareholder O62.78Shareholder O54.14Shareholder R22.69Shareholder R31.08Shareholder JN/AShareholder J22.29Shareholder K26.31Shareholder K20.35Shareholder J83.92Shareholder JN/AShareholder MN/AShareholder M36.92Shareholder LN/AShareholder M20.79Shareholder WN/AShareholder W24.59Shareholder D29.10Shareholder D27.37Shareholder P21.43Shareholder PN/A	31-Dec-	2023	31-Dec-2022				
Shareholder A N/A Shareholder A 21.10 Shareholder B 24.00 Shareholder B 22.79 Shareholder F 40.05 Shareholder F 34.98 Shareholder F 40.05 Shareholder F 34.98 Shareholder V 91.84 Shareholder V N/A Shareholder O 62.78 Shareholder O 54.14 Shareholder R 22.69 Shareholder R 31.08 Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder Name	Shareholding %	Shareholder Name	Shareholding %			
Shareholder B 24.00 Shareholder B 22.79 Shareholder F 40.05 Shareholder F 34.98 Shareholder V 91.84 Shareholder V N/A Shareholder O 62.78 Shareholder O 54.14 Shareholder R 22.69 Shareholder R 31.08 Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder J N/A Shareholder J N/A Shareholder J N/A Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder T	N/A	Shareholder T	30.91			
Shareholder F 40.05 Shareholder F 34.98 Shareholder V 91.84 Shareholder V N/A Shareholder O 62.78 Shareholder O 54.14 Shareholder R 22.69 Shareholder R 31.08 Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder J N/A Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder A	N/A	Shareholder A	21.10			
Shareholder V 91.84 Shareholder V N/A Shareholder O 62.78 Shareholder O 54.14 Shareholder R 22.69 Shareholder R 31.08 Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder J N/A Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder B	24.00	Shareholder B	22.79			
Shareholder O 62.78 Shareholder O 54.14 Shareholder R 22.69 Shareholder R 31.08 Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder F	40.05	Shareholder F	34.98			
Shareholder R 22.69 Shareholder R 31.08 Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder V	91.84	Shareholder V	N/A			
Shareholder J N/A Shareholder J 22.29 Shareholder K 26.31 Shareholder K 20.35 Shareholder J 83.92 Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder O	62.78	Shareholder O	54.14			
Shareholder K26.31Shareholder K20.35Shareholder J83.92Shareholder JN/AShareholder MN/AShareholder M36.92Shareholder LN/AShareholder L20.79Shareholder WN/AShareholder W24.59Shareholder D29.10Shareholder D27.37Shareholder N29.85Shareholder N29.19	Shareholder R	22.69	Shareholder R	31.08			
Shareholder J 83.92 Shareholder J N/A Shareholder M N/A Shareholder M 36.92 Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder J	N/A	Shareholder J	22.29			
Shareholder MN/AShareholder M36.92Shareholder LN/AShareholder L20.79Shareholder WN/AShareholder W24.59Shareholder D29.10Shareholder D27.37Shareholder N29.85Shareholder N29.19	Shareholder K	26.31	Shareholder K	20.35			
Shareholder L N/A Shareholder L 20.79 Shareholder W N/A Shareholder W 24.59 Shareholder D 29.10 Shareholder D 27.37 Shareholder N 29.85 Shareholder N 29.19	Shareholder J	83.92	Shareholder J	N/A			
Shareholder WN/AShareholder W24.59Shareholder D29.10Shareholder D27.37Shareholder N29.85Shareholder N29.19	Shareholder M	N/A	Shareholder M	36.92			
Shareholder D29.10Shareholder D27.37Shareholder N29.85Shareholder N29.19	Shareholder L	N/A	Shareholder L	20.79			
Shareholder N 29.85 Shareholder N 29.19	Shareholder W	N/A	Shareholder W	24.59			
	Shareholder D	29.10	Shareholder D	27.37			
Shareholder P 21.43 Shareholder P N/A	Shareholder N	29.85	Shareholder N	29.19			
	Shareholder P	21.43	Shareholder P	N/A			
Shareholder Q 20.53 Shareholder Q N/A	Shareholder Q	20.53	Shareholder Q	N/A			
Shareholder S N/A Shareholder S 20.85	Shareholder S	N/A	Shareholder S	20.85			
Shareholder E 37.92 Shareholder E N/A	Shareholder E	37.92	Shareholder E	N/A			
Shareholder U 52.36 Shareholder U 46.97	Shareholder U	52.36	Shareholder U	46.97			

	31-Dec-	31-Dec-2023			
Fund Name	Shareholder Name	Shareholding %	Shareholder Name	Shareholding %	
Income Fund II	Shareholder X	24.05	Shareholder X	N/A	
Low Duration Global Investment Grade Credit Fund	Shareholder Y	34.30	Shareholder Y	46.86	
Low Duration Income Fund	Shareholder Y	31.49	Shareholder Y	54.34	
PIMCO MLP & Energy Infrastructure Fund	Shareholder AA	N/A	Shareholder AA	34.76	
UK Corporate Bond Fund	Shareholder C	23.23	Shareholder C	N/A	
UK Corporate Bond Fund	Shareholder G	24.75	Shareholder G	N/A	
UK Long Term Corporate Bond Fund	Shareholder H	48.26	Shareholder H	44.00	

(e) Credit and Counterparty Risks

The Funds will be exposed to credit risk to parties with whom they trade and will also bear the risk of settlement default. The Funds trade with counterparties which at the present time have minimum rating of BBB/Baa2. The Funds minimise concentrations of credit risk by undertaking transactions with a large number of customers and counterparties on recognised and reputable exchanges, where applicable. OTC derivative transactions are subject to the risk that a counterparty to the transaction will not fulfil its contractual obligations to the other party, as many of the protections afforded to centrally cleared derivative transactions might not be available for OTC derivative transactions. For financial derivatives instruments traded on exchanges or clearinghouses, the primary credit risk is the creditworthiness of the Fund's clearing broker or the exchange or clearinghouse itself. The Funds could lose money if the issuer or guarantor of a fixed income security, or the counterparty to a financial derivatives instruments contract, repurchase agreement or a loan of portfolio securities, is unable or unwilling to make timely principal and/or interest payments, or to otherwise honour its obligations. Securities and financial derivative instruments are subject to varying degrees of credit risk, which are often reflected in credit ratings.

Similar to credit risk, the Funds may be exposed to counterparty risk, or the risk that a party to a transaction with a Fund will fail to perform or meet an obligation owed to the Fund. PIMCO, as the Investment Advisors, minimise counterparty risks to the Fund through a number of ways. Prior to entering into transactions with a new counterparty, the PIMCO Counterparty Risk Committee conducts an extensive credit review of such counterparty and must approve the use of such counterparty. Furthermore, pursuant to the terms of the underlying contract, to the extent that unpaid amounts owed to a Fund exceed a predetermined threshold, such counterparty shall advance collateral to the Fund in the form of cash or securities equal in value to the unpaid amount owed to a Fund. The Funds may invest such collateral in securities or other instruments and will typically pay interest to the counterparty on the collateral received. If the unpaid amount owed to each Fund subsequently decreases, the Fund would be required to return to the counterparty all or a portion of the collateral previously advanced.

All transactions in listed securities are settled/paid for upon delivery using approved counterparties. The risk of default is considered minimal, as delivery of securities sold is only made once the Funds have received payment. Payment is made on a purchase once the securities have been delivered by the counterparty. The trade will fail if either party fails to meet its obligation.

Master Netting Arrangements Certain Funds may be subject to various netting arrangements ("Master Agreements") with selected counterparties. Master Agreements govern the terms of certain transactions, and reduce the counterparty risk associated with relevant transactions by specifying credit protection mechanisms and providing standardisation that improves legal certainty. Each type of Master Agreement governs certain types of transactions. Different types of transactions may be traded out of different legal entities or affiliates of a particular organisation, resulting in the need for multiple agreements with a single counterparty. As the Master Agreements are specific to unique operations of different asset types, they allow the Funds to close out and net its total exposure to a counterparty in the event of a default with respect to all the transactions governed under a single Master Agreement with a counterparty. For financial reporting purposes, the Statement of Assets and Liabilities generally presents derivative assets and liabilities on a gross basis, which reflects the full risks and exposures prior to netting.

Master Agreements can also help limit counterparty risk by specifying collateral posting arrangements at pre-arranged exposure levels. Under most Master Agreements, collateral is routinely transferred if the total net

exposure to certain transactions (net of existing collateral already in place) governed under the relevant Master Agreement with a counterparty in a given account exceeds a specified threshold, which typically ranges from zero to \$250,000 (or other applicable currency), depending on the counterparty and the type of Master Agreement. At the present time, U.S. Treasury Bills and U.S. dollar cash are generally the preferred forms of collateral, although other forms of highly rated and readily marketable securities are also permitted, depending on the Master Agreement or its collateral annex. Securities and cash pledged as collateral are reflected as assets on the Statement of Assets and Liabilities as either a component of Financial Assets at fair value through profit or loss (Transferable securities) or Deposits with counterparty (cash). Cash collateral received is not typically held in a segregated account and as such is reflected as a liability on the Statement of Assets and Liabilities as Deposits from counterparty. The fair value of any securities received as collateral is not reflected as a component of NAV. The Funds' overall exposure to counterparty risk can change substantially within a short period, as it is affected by each transaction subject to the relevant Master Agreement.

Master Repurchase Agreements and Global Master Repurchase Agreements (individually and collectively "Master Repo Agreements") govern repurchase, reverse repurchase, and sale-buyback transactions between the Funds and select counterparties. Master Repo Agreements maintain provisions for, among other things, initiation, income payments, events of default, and maintenance of collateral. The fair value of transactions under the Master Repo Agreement, collateral pledged or received, and the net exposure by counterparty as of financial year end are disclosed in the Notes to Schedule of Investments.

Master Securities Forward Transaction Agreements ("Master Forward Agreements") govern certain forward settling transactions, such as TBA securities, delayed-delivery or sale-buyback transactions by and between the Funds and select counterparties. The Master Forward Agreements maintain provisions for, among other things, initiation and confirmation, payment and transfer, events of default, termination, and maintenance of collateral. The fair value of forward settling transactions, collateral pledged or received, and the net exposure by counterparty as of financial year end is disclosed in the Notes to Schedule of Investments.

International Swaps and Derivatives Association, Inc. Master Agreements and Credit Support Annexes ("ISDA Master Agreements") govern bilateral OTC derivative transactions entered into by the Funds with select counterparties. ISDA Master Agreements maintain provisions for general obligations, representations, agreements, collateral and events of default or termination. Events of termination include conditions that may entitle counterparties to elect to terminate early and cause settlement of all outstanding transactions under the applicable ISDA Master Agreement. Any election to terminate early could be material to the financial statements. In limited circumstances, the ISDA Master Agreement may contain additional provisions that add counterparty protection beyond coverage of existing daily exposure if the counterparty has a decline in credit quality below a predefined level. These amounts, if any, may (or if required by law, will) be segregated with a third party depositary. The fair value of OTC financial derivative instruments, collateral received or pledged, and net exposure by counterparty as of financial year end are disclosed in the Notes to Schedule of Investments. The Investment Advisors conduct extensive research and analysis to identify and quantify credit risk within the Funds. Credit exposure within the Funds is reviewed frequently by the Investment Advisors to generate returns either through investments made or avoided. Securities are subject to varying degrees of credit risk, which are often reflected in credit ratings. The tables below summarise the credit rating composition for each of the Fund's Net Assets.

	PIMCO Asi	a High Yield	Acia Strato	gic Interest		
		f Fund		Fund	PIMCO Balanced Inco	ome and Growth Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	39%	34%	73%	70%	85%	93%
Non-Investment Grade	61%	66%	27%	30%	15%	7%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
				·		
		Securities Fund		te Bond Fund		al Return Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	79%	76%	95%	91%	99%	99%
Non-Investment Grade	21%	24%	5%	9%	1%	1%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	PIMCO Credit	t Opportunities				
		l Fund		ncome Fund		uration Hedged Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	70%	68%	75%	79%	73%	71%
Non-Investment Grade	30%	32%	25%	21%	27%	29%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	Diversified Inc	come ESG Fund	Dynamic I	Bond Fund	Dynamic Mul	ti-Asset Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	67%	69%	86%	87%	99%	96%
Non-Investment Grade	33%	31%	14%	13%	1%	4%
Not Rated	0%	0%	0%	0%	0%	0%
Not nated	100%	100%	100%	100%	100%	100%
	10070	10070	10070	10070	10070	10070
	Emerging Lo	cal Bond Fund	Emerging Local	Bond ESG Fund	Emerging Mark	kets Bond Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	78%	75%	85%	87%	69%	67%
Non-Investment Grade	22%	25%	15%	13%	31%	33%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		-				
		Markets Bond Fund		kets Corporate Fund		ging Markets ities Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	66%	66%	74%	75%	77%	84%
Non-Investment Grade	34%	34%	26%	25%	23%	16%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		kets Short-Term	DINASO 555		F D	16 1
		rency Fund		Income Fund		nd Fund
Investment Crade	31-Dec-2023 84%	31-Dec-2022 83%	31-Dec-2023	31-Dec-2022	31-Dec-2023 97%	31-Dec-2022
Investment Grade			88%	88%		97%
Non-Investment Grade Not Rated	16%	17% 0%	12%	12%	3% 0%	3% 0%
Not rateu	0% 100%	100%	0% 100%	0% 100%	100%	100%
	100 /6	100 /6	100 /6	100 /6	100 /0	100 /0
						g Average
	The second secon	edit Fund		Bond Fund		on Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	99%	97%	92%	82%	100%	100%
Non-Investment Grade	1%	3%	8%	18%	0%	0%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
			PIMCO Europ	ean High Yield	PIMCO Europe	ean Short-Term
	Euro Short	-Term Fund	Bond	Fund	Opportun	ities Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	100%	97%	47%	44%	97%	95%
Non-Investment Grade	0%	3%	53%	56%	3%	5%
	0%	0%	0%	0%	0%	0%
Not Rated		4000/	100%	100%	100%	100%
Not Rated	100%	100%	100%	10070		10070
Not Rated						
Not Rated	Global Adv	antage Fund	Global B	ond Fund	Global Bon	d ESG Fund
	Global Adv 31-Dec-2023	antage Fund 31-Dec-2022	Global B 31-Dec-2023	ond Fund 31-Dec-2022	Global Bon 31-Dec-2023	d ESG Fund 31-Dec-2022
Investment Grade	Global Adv 31-Dec-2023 94%	antage Fund 31-Dec-2022 90%	Global B 31-Dec-2023 97%	ond Fund 31-Dec-2022 96%	Global Bon 31-Dec-2023 98%	d ESG Fund 31-Dec-2022 97%
Investment Grade Non-Investment Grade	Global Adv 31-Dec-2023 94% 6%	31-Dec-2022 90% 10%	Global B 31-Dec-2023 97% 3%	ond Fund 31-Dec-2022 96% 4%	Global Bon 31-Dec-2023 98% 2%	d ESG Fund 31-Dec-2022 97% 3%
Investment Grade	Global Adv 31-Dec-2023 94%	antage Fund 31-Dec-2022 90%	Global B 31-Dec-2023 97%	ond Fund 31-Dec-2022 96%	Global Bon 31-Dec-2023 98%	d ESG Fund 31-Dec-2022 97%

	Global Pon	d Ex-US Fund	Global High Vi	old Pond Fund		stment Grade it Fund
	31-Dec-2023	31-Dec-2022	Global High Yi	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	96%	93%	17%	22%	94%	90%
Non-Investment Grade	4%	7%	83%	78%	6%	10%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		stment Grade ESG Fund	Global Low D Return		Global Real	l Return Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	97%	94%	100%	100%	99%	99%
Non-Investment Grade	3%	6%	0%	0%	1%	1%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	Incom		Income			lti-Asset Fund
1	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	86%	77%	82%	70%	96%	97%
Non-Investment Grade	14%	23%	18%	30%	4%	3%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
			Low Durati Investme	nt Grade		
		Duration Fund 31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	n Income Fund 31-Dec-2022
Investment Grade	97%	99%	96%	93%	89%	80%
Non-Investment Grade	3%	1%	4%	7%	11%	20%
Not Rated	0%	0%	0%	0%	0%	0%
Not nateu	100%	100%	100%	100%	100%	100%
	100 /0	100 /0	100 /0	100 /0	100 /0	100 /0
	Low Duration O	pportunities Fund	Low Duration Oppo	ortunities ESG Fund		LP & Energy cture Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	84%	87%	97%	97%	100%	100%
Non-Investment Grade	16%	13%	3%	3%	0%	0%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	Mortgage On	portunities Fund	StocksPLU	ISTM Fund	PIMCO Stocks	PLUS™ AR Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	87%	71%	95%	85%	95%	94%
Non-Investment Grade	13%	29%	5%	15%	5%	6%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
	Strategic I	ncome Fund	Total Return	Bond Fund		NDS Managed rategy Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	81%	76%	96%	96%	94%	95%
Non-Investment Grade	19%	24%	4%	4%	6%	5%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
			UK Long Teri			
	UK Corpora	te Bond Fund	Bond		US_High Yie	ld Bond Fund
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022
Investment Grade	98%	98%	98%	97%	14%	20%
Non-Investment Grade	2%	2%	2%	3%	86%	80%
Not Rated	0%	0%	0%	0%	0%	0%
	100%	100%	100%	100%	100%	100%
		estment rate Bond Fund	US Short-1	Form Fund		
	31-Dec-2023	31-Dec-2022	31-Dec-2023	31-Dec-2022		
Investment Grade	96%	95%	100%	99%		
Non-Investment Grade	4%	5%	0%	1%		
Not Rated	0%	0%	0%	0%		
	100%	100%	100%	100%		
	. 55 70	,0	/ •	,-		

Substantially all of the Company's transferable securities as of 31 December 2023 and 31 December 2022 are held on a fiduciary basis by State Street Custodial Services (Ireland) Limited (the "Depositary"). These assets are held in segregated accounts of each Fund (in accordance with Central Bank UCITS Regulations), reducing the credit risk of holding the assets in safekeeping. The Company will however be exposed to the credit risk of a credit institution holding its deposits.

The long term credit rating of State Street Corporation, the Depositary's ultimate parent, as of 31 December 2023 was AA- (31 December 2022: AA-) as issued by Fitch rating agency.

17. TRANSACTIONS WITH CONNECTED PERSONS FOR THE **FUNDS DISTRIBUTED IN HONG KONG**

Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company are those as defined in the Code on Unit Trusts and Mutual Funds issued by the Securities and Futures Commission of Hong Kong (the "SFC Code"). All transactions entered into during the financial year between the Funds authorised by the SFC ("SFC-authorised Funds"), as outlined in the general characteristics section of the annual report, and the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company and their respective Connected Persons were carried out in the ordinary course of business and on normal commercial terms.

Transactions executed through a broker who is a Connected Person of the Manager, the Investment Advisors and/or Sub-Investment Advisors, the Depositary and the Directors of the Company were as follows for the financial years ended 31 December 2023 and 31 December 2022:

	31-Dec-2023		31-Dec-2022	
_Fund	Total Purchases and Sales ('000)	% of Total Purchases and Sales	Total Purchases and Sales ('000)	% of Total Purchases and Sales
PIMCO Asia High Yield Bond Fund	\$ 9,568,971	28.83	\$ 22,258,882	32.25
Asia Strategic Interest Bond Fund	468,546	16.12	730,951	15.06
PIMCO Balanced Income and Growth Fund	1,990,170	6.84	N/A	N/A
Commodity Real Return Fund	822,266	1.92	3,040,615	4.33
Diversified Income Fund	17,415,773	2.97	17,399,378	4.21
Emerging Local Bond Fund	1,941,990	2.19	1,659,744	2.12
Emerging Markets Bond Fund	1,720,658	4.79	3,169,131	7.60
Emerging Markets Short-Term Local Currency Fund	90,540	3.47	74,306	4.64
Global Bond Fund	10,278,565	1.54	9,557,901	1.81
Global High Yield Bond Fund	1,236,160	3.56	4,538,756	6.31
Global Investment Grade Credit Fund	7,383,647	2.15	3,450,967	2.04
Global Real Return Fund	11,655,391	10.87	1,300,718	1.03
Income Fund	269,554,565	8.92	349,874,783	11.02
Income Fund II	11,085	0.77	644	0.07
Low Average Duration Fund	8,790,073	18.73	2,519,168	3.60
Total Return Bond Fund	2,507,856	2.35	9,037,904	5.40
US High Yield Bond Fund	1,581,144	14.46	5,136,959	14.37

There was no commission charged on the transactions in the above table for the financial years ended 31 December 2023 and 31 December 2022.

Details of shares held in SFC-authorised Funds by Directors of the Company for the financial years ended 31 December 2023 and 31 December 2022 are disclosed in Note 14. Details of fees paid to Directors of the Company for the financial years ended 31 December 2023 and 31 December 2022 are disclosed in Note 13.

Details of the value of the outstanding shares owned by Connected Persons of the Manager, the Investment Advisors and/or Sub-Investment Advisors over 20% of Net Assets of SFC-authorised Funds as at 31 December 2023 and 31 December 2022 are disclosed in Note 14. Details of fees paid to the Manager, the Investment Advisors and/or Sub-Investment Advisors are disclosed in Note 13 and in the Statement of Operations.

Directors and Officers of the Depositary did not hold shares in any of the SFC-authorised Funds for the financial years ended 31 December 2023 and 31 December 2022. As disclosed in Note 13, the fees and expenses of the Depositary are paid by the Manager from the Management Fee, or by the

Investment Advisors. As disclosed in Note 4, all cash at bank balances of the SFC-authorised Funds are held either by State Street Bank and Trust Co., as agent for the Depositary, or directly with a sub-depositary. Interest may be earned or charged to the SFC-authorised Funds by the Depositary on these cash balances.

18. SHARE CAPITAL

(a) Authorised Shares

The authorised share capital of the Company is €38,092 divided into 30,000 subscriber shares at €1.27 each and 500,000,000,000 participating shares at no par value initially designated as unclassified shares.

(b) Subscriber Shares

All but seven of the original 30,000 subscriber shares have been redeemed. The subscriber shares do not form part of the NAV of the Company and are thus disclosed in the financial statements by way of this note only. In the opinion of the Board, this disclosure reflects the nature of the Company's business as an investment fund.

(c) Redeemable Participating Shares

The issued participating shares capital is at all times equal to the NAV of the Funds. Redeemable participating shares are redeemable at the shareholders' option and are classified as financial liabilities. The movement in the number of participating shares for the financial years ending 31 December 2023 and 31 December 2022 are as follows (amounts are in thousands):

	As at 31-Dec-2023	As at 31-Dec-2022
	PIMCO Asia High	Yield Bond Fund
Institutional:		
Accumulation Issued	51,764	147,409
Issued from reinvestment	0	٥
of distributions Redeemed during the year	(61,598)	(90,909)
Redeemed during the year	(9,834)	56,500
Income	(5)65 ./	30/300
Issued	6,997	2,322
Issued from reinvestment of distributions	22	26
Redeemed during the year	(3,978)	(14,441)
	3,041	(12,093)
Institutional AUD (Hedged): Income Issued	34	26,623
Issued from reinvestment		
of distributions	361	1,749
Redeemed during the year	(28,747) (28,352)	(1)
Institutional CHF (Hedged): Accumulation		28,371
Issued Issued from reinvestment	33	56
of distributions	0	0
Redeemed during the year	(195)	(3,326)
	(162)	(3,270)
Income Issued	24	64
Issued from reinvestment of distributions	0	0
Redeemed during the year	(43)	(374)
	(19)	(310)
Institutional EUR (Hedged): Accumulation	0.022	42.000
Issued Issued from reinvestment	8,032	42,800
of distributions	0	0
Redeemed during the year	(35,936)	(49, 261)
	(27,904)	(6,461)
Income Issued	335	10,911
Issued from reinvestment of distributions	2	50
Redeemed during the year	(1,092)	(15,600)
	(755)	(4,639)
Institutional GBP (Hedged): Accumulation	166	042
Issued Issued from reinvestment	166	942
of distributions	0	0
Redeemed during the year	(317)	(1,102)
	(151)	(160)
Income Issued	1,026	1,996
Issued from reinvestment of distributions	0	1
Redeemed during the year	(1,274)	(5,990)
	(248)	(3,993)

	As at 31-Dec-2023 PIMCO Asia Hi	As at 31-Dec-2022 gh Yield Bond
	Fund (co	ntinued)
Institutional RMB (Hedged): Income	NI/A	0
Issued Issued from reinvestment	N/A	0
of distributions	N/A	0
Redeemed during the year	N/A	(1)
Institutional CCD /Hadaad\	N/A	(1)
Institutional SGD (Hedged): Income		
Issued	930	52
Issued from reinvestment of distributions	1	1
Redeemed during the year	(25)	(9)
	906	44
Investor:		
Accumulation Issued	133	471
Issued from reinvestment		
of distributions	(425)	(1.500)
Redeemed during the year	(435)	(1,508) (1,037)
Income	(502)	(1,037)
Issued	308	1,782
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,140)	(23,044)
	(2,832)	(21,262)
Investor AUD (Hedged):		
Income Issued	18	14
Issued from reinvestment		
of distributions	3	3
Redeemed during the year	0 21	(39)
Investor EUR (Hedged):	21	(22)
Income		
Issued Issued from reinvestment	29	36
of distributions	5	4
Redeemed during the year	0	(20)
	34	20
Investor RMB (Hedged): Income Issued	0	0
Issued from reinvestment	· ·	0
of distributions	2	1
Redeemed during the year	(158)	(94)
Investor SGD (Hedged):	(156)	(93)
Income		
Issued	56	94
Issued from reinvestment of distributions	0	0
Redeemed during the year	(180)	(256)
	(124)	(162)
Administrative: Income		
Issued	0	1,522
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (549)	(2,214)
	(549)	(692)
E Class:		
Accumulation Issued	454	2,822
Issued from reinvestment	474	2,022
of distributions	0	0
Redeemed during the year	(1,704)	(3,457)
	(1,250)	(635)

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Asia High Yield Bond Fund (continued)	
Income Issued	1,462	1,198
Issued from reinvestment of distributions	81	74
Redeemed during the year	(2,236)	(4,616) (3,344)
E Class CHF (Hedged):	(093)	(3,344)
Accumulation Issued	16	143
Issued from reinvestment of distributions	0	0
Redeemed during the year	(54)	(148)
Income	(38)	(5)
Issued	2	4
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5)	0 4
E Class EUR (Hedged): Accumulation		·
Issued from reinvestment	432	1,933
of distributions	(1.103)	0
Redeemed during the year	(1,192) (760)	(2,255) (322)
Income Issued	449	384
Issued from reinvestment of distributions	15	12
Redeemed during the year	(369)	(333)
F.C. 111/D/11 1 1 1	95	63
E Class HKD (Unhedged): Income Issued	23	408
Issued from reinvestment of distributions	4	3
Redeemed during the year	(112)	(30)
E Class SGD (Hedged):	(85)	381
Income Issued	289	283
Issued from reinvestment		
of distributions Redeemed during the year	29 (567)	26 (1,065)
neacemea daming the year	(249)	(756)
H Institutional: Accumulation Issued	0	152
Issued from reinvestment	0	0
of distributions Redeemed during the year	0	0
Income	0	152
Income Issued	0	0
Issued from reinvestment of distributions	6	5
Redeemed during the year	(34)	(6) (1)
M Retail:	(20)	(1)
Issued	1,020	403
Issued from reinvestment of distributions	32	27
Redeemed during the year	(690)	(477)
	362	(47)

	As at 31-Dec-2023 PIMCO Asia Hi Fund (co	gh Yield Bond
M Retail HKD (Unhedged): Income II		
Issued from reinvestment	400	339
of distributions	3	2
Redeemed during the year	(385)	(842)
M Retail SGD (Hedged):	18	(501)
Income II Issued	43	43
Issued from reinvestment of distributions	20	16
Redeemed during the year	(206)	(89)
<u> </u>	(143)	(30)
Z Class: Accumulation Issued	0	1,622
Issued from reinvestment	0	
of distributions Redeemed during the year	(4,959)	(4,918)
redecined during the year	(4,959)	(3,296)
	Asia Strategic Int	terest Bond Fund
Institutional:		
Accumulation Issued	6	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	6	N/A
Income Issued	6,874	6,037
Issued from reinvestment of distributions	129	90
Redeemed during the year	(9,473)	(6,309)
Institutional ELID (Hadgad):	(2,470)	(182)
Institutional EUR (Hedged): Accumulation Issued	1	N/A
Issued from reinvestment		14// (
of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income Issued	2,569	4,068
Issued from reinvestment of distributions	0	0
Redeemed during the year	(13,619)	(2,641)
	(11,050)	1,427
Institutional GBP (Hedged): Income		
Issued	19	6
Issued from reinvestment of distributions	1	1
Redeemed during the year	(2)	0
Institutional SCD (Hadaad):	18	7
Institutional SGD (Hedged): Income		
Issued from reinvestment	1,481	2
Issued from reinvestment of distributions	0	0
Redeemed during the year	(14)	(101)
	1,467	(99)

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	Asia Strategic Interest Bond Fund (continued)		
Investor:	rana (con	remaca,	
Accumulation	2.5		
Issued Issued from reinvestment	26	N/A	
of distributions	0	N/A	
Redeemed during the year	0	N/A	
• ,	26	N/A	
Income Issued	1	N/A	
Issued from reinvestment		IV/A	
of distributions	0	N/A	
Redeemed during the year	0	N/A	
	1	N/A	
Investor EUR (Hedged): Accumulation			
Issued	1	N/A	
Issued from reinvestment			
of distributions	0	N/A	
Redeemed during the year	0 1	N/A N/A	
Income	·	IV/A	
Issued	1	N/A	
Issued from reinvestment			
of distributions	0	N/A	
Redeemed during the year	0 1	N/A N/A	
E Class:	·	IVA	
Accumulation			
Issued	321	97	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(138)	(4)	
5	183	93	
Income			
Issued Issued from reinvestment	446	1,119	
of distributions	1	3	
Redeemed during the year	(1,386)	(687)	
	(939)	435	
E Class EUR (Hedged):			
Accumulation Issued	85	217	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(57)	(69)	
C Class CUD (Unbadand).	28	148	
E Class EUR (Unhedged): Accumulation			
Issued	45	146	
Issued from reinvestment		0	
of distributions Redeemed during the year	(270)	(349)	
nedeemed during the year	(225)	(203)	
E Class HKD (Unhedged):	(223)	(200)	
Income			
Issued	0	0	
Issued from reinvestment of distributions	10	5	
Redeemed during the year	0	0	
	10	5	
E Class SGD (Hedged):			
Income Issued	397	0	
Issued from reinvestment	551	U	
of distributions	5	1	
Redeemed during the year	(20)	0	
	382	1	

	As at 31-Dec-2023 As at 31-Dec-2022 Asia Strategic Interest Bond Fund (continued)	
M Retail HKD (Unhedged):	runa (col	ntinuea)
Income		
Issued	38	66
Issued from reinvestment of distributions	0	0
Redeemed during the year	(382)	(432)
	(344)	(366)
Z Class:		
Accumulation Issued	0	0
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(3,548)	(609)
	(3,548)	(609)
	PIMCO Balance Growth	
Institutional:		
Accumulation Issued	13	49
Issued from reinvestment	13	49
of distributions	0	0
Redeemed during the year	(126)	(94)
	(113)	(45)
Institutional EUR (Hedged): Accumulation		
Issued	674	3,042
Issued from reinvestment		
of distributions	0	0 (7.004)
Redeemed during the year	(4,550) (3,876)	(7,884) (4,842)
Institutional GBP (Hedged):	(3,070)	(4,042)
Income		
Issued	35	10
Issued from reinvestment of distributions	0	0
Redeemed during the year	(321)	(24)
	(286)	(14)
Institutional RMB (Hedged):		
Accumulation Issued	73	N/A
Issued from reinvestment	15	IVA
of distributions	0	N/A
Redeemed during the year	0	N/A
	73	N/A
Income Issued	1	N/A
Issued from reinvestment		14/7 (
of distributions	0	N/A
Redeemed during the year	0	N/A
Institutional DMD / Unb 1/-	1	N/A
Institutional RMB (Unhedged): Accumulation		
Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
Income Issued	1	NI/A
Issued from reinvestment	ſ	N/A
of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A

	As at 31-Dec-2023 PIMCO Balance Growth Fund	
Investor: Accumulation		
Issued	0	135
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9) (9)	(2) 133
E Class:	(9)	133
Accumulation Issued	143	254
Issued from reinvestment of distributions	0	0
Redeemed during the year	(399)	(278)
	(256)	(24)
Income Issued	120	520
Issued from reinvestment of distributions	1	1
Redeemed during the year	(267)	(245)
C Class FUD (Under d):	(146)	276
E Class EUR (Hedged): Accumulation Issued	4,389	5,168
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,614)	(3,215)
	(225)	1,953
Income Issued	1,008	1,520
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,471)	(1,000)
	(463)	520
H Institutional: Accumulation Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1
Income Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1
M Retail: Accumulation	1	NI/A
Issued Issued from reinvestment of distributions	1	N/A
Redeemed during the year	0	N/A N/A
	1	N/A
Income Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
Income II Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	PIMCO Balanced Income and Growth Fund (continued)		
M Retail HKD (Unhedged):	Grower runa	(continued)	
Accumulation Issued	8	N/A	
Issued from reinvestment		14/7 (
of distributions	0	N/A	
Redeemed during the year	08	N/A N/A	
Income		1477	
Issued	8	N/A	
Issued from reinvestment of distributions	0	N/A	
Redeemed during the year	0	N/A	
	8	N/A	
Income II Issued	8	N/A	
Issued from reinvestment		14/7 (
of distributions	0	N/A	
Redeemed during the year	08	N/A N/A	
M Retail SGD (Hedged):	O	IV/A	
Accumulation	407	A175	
Issued from reinvestment	137	N/A	
of distributions	0	N/A	
Redeemed during the year	0	N/A	
	137	N/A	
Income Issued	1	N/A	
Issued from reinvestment			
of distributions	0	N/A	
Redeemed during the year	01	N/A N/A	
Income II			
Issued	1	N/A	
Issued from reinvestment of distributions	0	N/A	
Redeemed during the year	0	N/A	
	1	N/A	
Z Class: Accumulation			
Issued	496	0	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(4,471)	(711)	
	(3,975)	(711)	
	PIMCO Capital S	Cocurities Fund	
Institutional:	Plivico Capital S	securities rund	
Accumulation			
Issued from reinvestment	24,877	26,728	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(34,467)	(61,431)	
la semi-	(9,590)	(34,703)	
Income Issued	5,121	7,801	
Issued from reinvestment			
of distributions	(25.054)	(20.206)	
Redeemed during the year	(25,954) (20,817)	(30,396) (22,577)	
Institutional AUD (Hedged):	(20,011)	(22,311)	
Income	NI/A	0	
Issued from reinvestment	N/A	0	
of distributions	N/A	0	
Redeemed during the year	N/A	(1)	
	N/A	(1)	

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Capital Securities Fund (continued)	
Institutional BRL (Hedged): Accumulation		
Issued	353	626
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,121)	(3,441)
	(1,768)	(2,815)
Institutional CHF (Hedged):		
Accumulation Issued	292	862
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(1,444) (1,152)	(4,292)
Institutional EUR (Hedged):	(1,132)	(3,430)
Accumulation		
Issued	30,167	40,278
Issued from reinvestment of distributions	0	0
Redeemed during the year	(48,188)	(71,053)
	(18,021)	(30,775)
Income	44.242	706
Issued Issued from reinvestment	11,212	796
of distributions	35	20
Redeemed during the year	(11,801)	(2,261)
	(554)	(1,445)
Income II Issued	395	134
Issued from reinvestment		134
of distributions	0	0
Redeemed during the year	(3,687)	(489)
Institutional GBP (Hedged):	(3,292)	(355)
Accumulation		
Issued	2,079	743
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,478)	(921)
	601	(178)
Income	4.424	4.050
Issued Issued from reinvestment	1,424	1,859
of distributions	1	6
Redeemed during the year	(1,875)	(3,868)
	(450)	(2,003)
Institutional RMB (Hedged): Income		
Issued	N/A	0
Issued from reinvestment		
of distributions	N/A	0
Redeemed during the year	N/A N/A	(1) (1)
Institutional SGD (Hedged):	IVA	(1)
Income		
Issued	283	17
Issued from reinvestment of distributions	5	0
Redeemed during the year	(14)	0
	274	17
Investor:		
Accumulation Issued	2,959	1,648
Issued from reinvestment	2,535	1,0 10
of distributions	0	0
Redeemed during the year	(5,986)	(8,354)
	(3,027)	(6,706)

	As at 31-Dec-2023 PIMCO Capita Fund (cor	
Income Issued	728	1,282
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,190)	(15,075)
<u> </u>	(2,462)	(13,793)
Investor AUD (Hedged): Income Issued	193	1,565
Issued from reinvestment of distributions	0	0
Redeemed during the year	(62)	(2,624)
	131	(1,059)
Investor CAD (Hedged): Income Issued	8	0
Issued from reinvestment	2	1
of distributions	2	1 0
Redeemed during the year	10	1
Investor EUR (Hedged): Accumulation Issued	195	397
Issued from reinvestment	0	0
of distributions Redeemed during the year	(310)	(2,020)
Redeemed during the year	(115)	(1,623)
Investor GBP (Hedged): Income Issued	74	61
Issued from reinvestment	0	0
of distributions Redeemed during the year	(50)	(86)
Redeemed during the year	24	(25)
Investor RMB (Hedged): Income Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(313)	(17)
	(313)	(17)
Investor SGD (Hedged): Income Issued	154	320
Issued from reinvestment of distributions	0	0
Redeemed during the year	(367)	(174)
neacemen daming the year	(213)	146
Administrative: Accumulation Issued	1,131	2,926
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,771)	(2,384)
J + J	(640)	542
Income Issued	465	527
Issued from reinvestment of distributions	20	13
Redeemed during the year	(2,421)	(2,116)
	(1,936)	(1,576)
Income II Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1

	As at 31-Dec-2023 PIMCO Capit	As at 31-Dec-2022
	Fund (co	
Administrative EUR (Hedged): Accumulation	270	62
Issued Issued from reinvestment	278	62
of distributions	0	0
Redeemed during the year	(467)	(243)
Administrative SGD (Hedged):	(189)	(181)
Income II	0	4
Issued from reinvestment	0	1
of distributions	0	0
Redeemed during the year	0	0
E Class:	0	I
Accumulation		
Issued from reinvestment	3,758	4,440
of distributions	0	0
Redeemed during the year	(8,866)	(7,660)
Income	(5,108)	(3,220)
Issued	1,004	1,173
Issued from reinvestment of distributions	11	15
Redeemed during the year	(1,671)	(3,171)
	(656)	(1,983)
E Class CHF (Hedged):		
Accumulation Issued	58	100
Issued from reinvestment		
of distributions Redeemed during the year	(324)	(247)
nedectified during the year	(266)	(147)
E Class EUR (Hedged):		
Accumulation Issued	8,103	4,671
Issued from reinvestment		_
of distributions Redeemed during the year	(9,010)	(6,757)
nedecined during the year	(907)	(2,086)
Income	4.000	4.222
Issued from reinvestment	1,322	1,329
of distributions	1	2
Redeemed during the year	(1,352)	(1,068)
M Retail:	(29)	263
Income II		
Issued from reinvestment	3,457	6,498
of distributions	38	43
Redeemed during the year	(5,448)	(10,686)
M Retail HKD (Unhedged):	(1,953)	(4,145)
Income		
Issued from reinvestment	0	0
of distributions	0	0
Redeemed during the year	(45)	(1,913)
M Datail CCD /II-dd/.	(45)	(1,913)
M Retail SGD (Hedged): Income II		
Issued	2,605	2,290
Issued from reinvestment of distributions	27	23
Redeemed during the year	(2,843)	(4,641)
	(211)	(2,328)

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO Capital Securities Fund (continued)	
R Class:		
Income Issued	108	64
Issued from reinvestment of distributions	0	0
Redeemed during the year	(120)	(89)
nedectified during the year	(12)	(25)
R Class EUR (Hedged): Income Issued	13	23
Issued from reinvestment		
of distributions	(196)	(811)
Redeemed during the year	(183)	(788)
R Class GBP (Hedged): Income		· , ,
Issued from reinvestment	20	29
of distributions	0	2
Redeemed during the year	(56)	(280)
T.C.	(36)	(249)
T Class: Income	47	100
Issued from reinvestment	47	199
of distributions	8	7
Redeemed during the year	(107)	(333)
T Class ELID (Hadrad):	(52)	(127)
T Class EUR (Hedged): Accumulation Issued	736	641
Issued from reinvestment		
of distributions	0	(4.225)
Redeemed during the year	(1,236) (500)	(1,335) (694)
Z Class:	(500)	(054)
Income Issued	2,213	95
Issued from reinvestment of distributions	462	463
Redeemed during the year	(3,323)	(3,061)
redeemed during the year	(648)	(2,503)
Z Class AUD (Hedged): Income Issued	1.524	1 770
Issued from reinvestment	1,524	1,779
of distributions	485	578
Redeemed during the year	(4,634)	(2,578)
	(2,625)	(221)
	PIMCO Climat	te Bond Fund
Institutional: Accumulation		
Issued	1,358	1,367
Issued from reinvestment	0	0
of distributions Redeemed during the year	(1,715)	(359)
neacemed during the year	(357)	1,008
Institutional AUD (Hedged): Income Issued	245	N/A
Issued from reinvestment	243	IWA
of distributions	1	N/A
Redeemed during the year	(30)	N/A
	216	N/A

	As at 31-Dec-2023 PIMCO Clin Fund (con	
Institutional CHF (Hedged): Accumulation		
Issued	11	7
Issued from reinvestment of distributions	0	0
Redeemed during the year	(29)	(6)
	(18)	1
Institutional EUR (Hedged):		
Accumulation Issued	1,064	4,564
Issued from reinvestment	·	·
of distributions	(2.075)	(5.270)
Redeemed during the year	(3,975) (2,911)	(5,279) (715)
Income	(2,311)	(, 13)
Issued	5,036	154
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5,106)	(1,564)
	(70)	(1,410)
Institutional GBP (Hedged): Accumulation		
Accumulation Issued	1,502	1,673
Issued from reinvestment	·	·
of distributions	(2.210)	(75.2)
Redeemed during the year	(2,218) (716)	(752) 921
Income	(710)	321
Issued	1,982	4,497
Issued from reinvestment of distributions	0	11
Redeemed during the year	(1,005)	(1,602)
+:++: CEIV /II	977	2,906
Institutional SEK (Hedged): Accumulation		
Issued	356	496
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,554)	(29)
	(3,198)	467
Institutional SGD (Hedged): Accumulation Issued	139	203
Issued from reinvestment		200
of distributions	0	0
Redeemed during the year	(172)	(109) 94
Investor:	(55)	J-1
Accumulation		_
Issued Issued from reinvestment	N/A	5
of distributions	N/A	0
Redeemed during the year	N/A	(326)
	N/A	(321)
Accumulation Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
Investor EUR (Hedged):		
Accumulation Issued	N/A	0
Issued from reinvestment		
of distributions	N/A N/A	(1)
Redeemed during the year	N/A	(1)
	14/1	(1)

Administrative SEK (Hedged):		As at 31-Dec-2023 As at 31-Dec-2022	
Administrative SEK (Hedged):		PIMCO Clir	nate Bond
Accumulation Issued from reinvestment of distributions	Administrative SEK (Hedged):	Funa (Co	ntinuea)
Sizued from reinvestment of distributions 0	Accumulation	•	2
of distributions 0 0 Redeemed during the year 0 0 0 0 0 E Class EUR (Hedged):		0	0
E Class EUR (Hedged): Accumulation Issued 390 629 Issued from reinvestment of distributions C Class: Accumulation Issued 0 0 Redeemed during the year (422) (438) (322) 191 C Class: Accumulation Issued 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0 C Commodity Real Return Fund Institutional: Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0 C Commodity Real Return Fund Institutional: Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (23,728) (66,747) Institutional EUR (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (22,376) (20,593) Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Unhedged): Income Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) Accumulation Issued from reinvestment of distributions 0 0 Accumulation Issued from reinvestment of distributions 0 0 Accumulation Issued from reinvestment of distributions 0 0 Accumulation 0		0	0
E Class EUR (Hedged):	Redeemed during the year	0	0
Accumulation Sued from reinvestment of distributions Care		0	0
Issued 390 629 Issued from reinvestment of distributions of distributions 0 0 Redeemed during the year (422) (438) 2 Class:			
of distributions 0 0 Redeemed during the year (422) (438) (32) 191 Z Class:		390	629
Redeemed during the year (422) (438) 2 Class: Accumulation Issued 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0 0 0 0 Commodity Real Return Fund Institutional: Accumulation Issued from reinvestment of distributions 0 0 15sued from reinvestment of distributions 0 0 Redeemed during the year (23,728) (66,747) Redeemed during the year (6,210) (26,261) Institutional EUR (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (22,376) (20,593) (10,658) 7,318 Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Hedged): Income Iss		•	2
Z Class:			
2 Class:	Nedeemed during the year		, ,
Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0 Institutional: Accumulation Issued from reinvestment of distributions 17,518 40,486 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (23,728) (66,747) (6,210) (26,261) Institutional EUR (Hedged): Accumulation Issued from reinvestment of distributions 0 0 0 Redeemed during the year (22,376) (20,593) (10,658) 7,318 Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 0 Redeemed during the year (3,016) (1,319) (1,888) 2,190 Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 0 Redeemed during the year (2,320) (2,286) (1,426) (49) Institutional GBP (Unhedged): Income	Z Class:	(==/	
Issued from reinvestment of distributions 0		•	2
of distributions 0 0 Redeemed during the year 0 0 Commodity Real Return Fund Institutional: Accumulation Issued from reinvestment of distributions 17,518 40,486 Issued from reinvestment of distributions 0 0 Redeemed during the year (23,728) (66,747) (6,210) (26,261) Institutional EUR (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (22,376) (20,593) Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (2,320) (2,286) Income 894 2,237 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,320) (2,286)		0	0
Commodity Real Return Fund Institutional: Accumulation Issued 17,518 40,486 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0		0	0
Commodity Real Return Fund	Redeemed during the year	0	0
Institutional: Accumulation Issued 17,518 40,486 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0		0	0
Institutional: Accumulation Issued 17,518 40,486 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0		Commodity Re	al Return Fund
Issued 17,518 40,486 Issued from reinvestment of distributions 0 0 Redeemed during the year (23,728) (66,747) Institutional EUR (Hedged):	Institutional:	commodity ne	ar netarri rana
Issued from reinvestment of distributions 0 0 0 0	Accumulation		
of distributions 0 0 Redeemed during the year (23,728) (66,747) (6,210) (26,261) Institutional EUR (Hedged): Accumulation Issued from reinvestment of distributions 11,718 27,911 Issued from reinvestment of distributions 0 0 Redeemed during the year (22,376) (20,593) (10,658) 7,318 Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) (1,888) 2,190 Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (2,320) (2,286) (1,426) (49) Institutional GBP (Unhedged): Income Issued 872 1,888 Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) 459 1,881 Investor: Accumulation Issued from reinvestment of distributions 0 0 Red		17,518	40,486
(6,210) (26,261)		0	0
Institutional EUR (Hedged): Accumulation Issued 11,718 27,911 Issued from reinvestment of distributions 0 0 Redeemed during the year (22,376) (20,593) (10,658) 7,318 Institutional EUR (Unhedged): Accumulation Issued 1,128 3,509 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) Institutional GBP (Hedged): Accumulation Issued 894 2,237 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,320) (2,286) Income Issued 872 1,888 Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) Investor: Accumulation Issued 124 5,082 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,273) (7,606)	Redeemed during the year	(23,728)	(66,747)
Accumulation Issued 11,718 27,911 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (22,376) (20,593) Institutional EUR (Unhedged):		(6,210)	(26,261)
Issued 11,718 27,911 Issued from reinvestment of distributions 0 0 Redeemed during the year (22,376) (20,593) (10,658) 7,318 Institutional EUR (Unhedged):			
Issued from reinvestment of distributions 0 0 Redeemed during the year (22,376) (20,593) (10,658) 7,318 Institutional EUR (Unhedged):		11,718	27,911
Redeemed during the year	Issued from reinvestment		
Institutional EUR (Unhedged): Accumulation Issued			
Institutional EUR (Unhedged): Accumulation Issued	Redeemed during the year		
Accumulation Issued 1,128 3,509 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Institutional FLIR (Unhedged):	(10,030)	7,510
Issued from reinvestment of distributions 0 0 Redeemed during the year (3,016) (1,319) (1,888) 2,190 Institutional GBP (Hedged):	Accumulation		
of distributions 0 0 Redeemed during the year (3,016) (1,319) (1,888) 2,190 Institutional GBP (Hedged):		1,128	3,509
Institutional GBP (Hedged): Accumulation Issued		0	0
Institutional GBP (Hedged): Accumulation Issued	Redeemed during the year	(3,016)	(1,319)
Accumulation 894 2,237 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,320) (2,286) (1,426) (49) Institutional GBP (Unhedged): Income Issued 872 1,888 Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) 459 1,881 Investor: Accumulation Issued 124 5,082 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (3,273) (7,606) 0		(1,888)	2,190
Issued 894 2,237 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,320) (2,286) (1,426) (49) Institutional GBP (Unhedged): Income 872 1,888 Issued 872 1,888 Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) 459 1,881 Investor: Accumulation Issued 124 5,082 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,273) (7,606)			
of distributions 0 0 Redeemed during the year (2,320) (2,286) (1,426) (49) Institutional GBP (Unhedged): Income 1,888 Issued 872 1,888 Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) 459 1,881 Investor: Accumulation Issued 124 5,082 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,273) (7,606)		894	2,237
Redeemed during the year (2,320) (2,286) (1,426) (49) Institutional GBP (Unhedged): Income 872 1,888 Issued 872 1,888 Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) 459 1,881 Investor: Accumulation Issued 124 5,082 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,273) (7,606)			
(1,426) (49) Institutional GBP (Unhedged): Income Issued 872 1,888 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0			
Institutional GBP (Unhedged): Income Issued 872 1,888 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0	Redeemed during the year		
Income Issued 872	Institutional GBP (Unhedged):	(1,720)	(+3)
Issued from reinvestment of distributions 0 0 Redeemed during the year (413) (7) 459 1,881 Investor:	Income		
of distributions 0 0 Redeemed during the year (413) (7) 459 1,881 Investor:		872	1,888
Redeemed during the year (413) (7) 459 1,881 Investor:		0	0
Investor: Accumulation Issued 124 5,082 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,273) (7,606)			
Accumulation Issued 124 5,082 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,273) (7,606)		459	1,881
Issued1245,082Issued from reinvestment of distributions00Redeemed during the year(3,273)(7,606)			
Issued from reinvestment of distributions 0 0 Redeemed during the year (3,273) (7,606)		124	5,082
Redeemed during the year (3,273) (7,606)	Issued from reinvestment		
3 ,			
(3,143) (2,324)	kedeemed during the year		
		(3,143)	(4,324)

	As at 31-Dec-2023	As at 31-Dec-2022
	Commodity Real Return Fund (continued)	
E Class:		
Accumulation		
Issued	2,515	25,761
Issued from reinvestment of distributions	0	0
Redeemed during the year	(13,233)	(28,579)
	(10,718)	(2,818)
E Class EUR (Hedged): Accumulation		
Issued	3,150	38,450
Issued from reinvestment of distributions	0	0
Redeemed during the year	(19,021)	(40,323)
	(15,871)	(1,873)
E Class SGD (Hedged): Accumulation Issued	73	1.644
	/3	1,644
Issued from reinvestment of distributions	0	0
Redeemed during the year	(137)	(1,495)
	(64)	149
H Institutional: Accumulation		
Issued	521	428
Issued from reinvestment of distributions	0	0
Redeemed during the year	(162)	(1)
	359	427

	PIMCO Credit (Bond I	Opportunities Fund
Institutional:		
Accumulation		
Issued	201	191
Issued from reinvestment of distributions	0	0
	(220)	(210)
Redeemed during the year	(238)	(218)
	(37)	(27)
Institutional CHF (Hedged):		
Accumulation Issued	0	0
Issued from reinvestment	0	U
of distributions	0	0
Redeemed during the year	(395)	(560)
nedeemed during the year	(395)	(560)
1 (° (° 15115 (1) 1 1)	(333)	(300)
Institutional EUR (Hedged): Accumulation		
Issued	150	235
Issued from reinvestment	150	233
of distributions	0	0
Redeemed during the year	(206)	(2,059)
,	(56)	(1,824)
E Class: Accumulation Issued	122	231
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(185)	(259)
	(63)	(28)
E Class EUR (Hedged): Accumulation		
Issued	104	65
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(85)	(248)
	19	(183)

Institutional:		As at 31-Dec-2023	As at 31-Dec-2022
Accumulation Susued from reinvestment of distributions Company	Institutional:	Diversified i	ncome runa
Issued from reinvestment of distributions 0 0 Redeemed during the year (12,981) (13,073) Income (10,817) (9,189) Income 1,030 1,885 Issued 1,030 1,885 Issued from reinvestment of distributions 674 574 Redeemed during the year (6,990) (18,694) (5,286) (16,235) Institutional CAD (Hedged): Accumulation Accumulation 0 0 0 Institutional CHF (Hedged): Accumulation (3,651) (5,130) Institutional CHF (Hedged): Accumulation 150 212 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (384) (284) (284) Issued from reinvestment of distributions 0 0 0 Redeemed during the year (423) (494) (22) Income Issued from reinvestment of distributions 0 0 0 Redeemed during the year (423) (494)<	Accumulation		
of distributions 0 0 Redeemed during the year (12,981) (13,073) Income Issued 1,030 1,885 Issued from reinvestment of distributions 674 574 Redeemed during the year (6,990) (18,694) Institutional CAD (Hedged): Accumulation (5,286) (16,235) Institutional CAD (Hedged): Accumulation 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,651) (5,130) Institutional CHF (Hedged): Accumulation 3(3,651) (5,130) Institutional CHF (Hedged): Accumulation 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year (384) (284) Issued from reinvestment of distributions 0 0 Redeemed during the year (423) (494) Institutional EUR (Hedged): Accumulation (423) (494) Issued from reinvestment of distributions 0 0 Redeemed during the year (21,072) (41,5		2,164	3,884
Income I		0	0
Income	Redeemed during the year	(12,981)	(13,073)
Issued 1,030 1,885 Issued from reinvestment of distributions of distributions 674 574 Redeemed during the year (6,990) (18,694) Institutional CAD (Hedged): Accumulation Issued 2,367 1,524 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,651) (5,130) Institutional CHF (Hedged): Accumulation Issued 150 212 Issued from reinvestment of distributions 0 0 Redeemed during the year (384) (284) (234) (72) Income 1ssued from reinvestment of distributions 0 0 Redeemed during the year (423) (494) Issued from reinvestment of distributions 0 0 Redeemed during the year (423) (494) Accumulation 1ssued from reinvestment of distributions 0 0 Redeemed during the year (21,072) (41,537) Income 1ssued from reinvestment of distributions 0 0 Redeemed during the year (17,		(10,817)	(9,189)
of distributions 674 574 Redeemed during the year (6,990) (18,694) (6,990) (18,694) (18,694) (5,286) (16,235) (16,235) Institutional CAD (Hedged): Accumulation 2,367 1,524 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,651) (5,130) Institutional CHF (Hedged): Accumulation 3(3,651) (5,130) Issued from reinvestment of distributions 0 0 Redeemed during the year (384) (284) Issued from reinvestment of distributions 0 0 Redeemed during the year (423) (494) Issued from reinvestment of distributions 0 0 Redeemed during the year (21,072) (41,537) Income Issued 10,183 15,813 Issued from reinvestment of distributions 0 0 Redeemed during the year (21,072) (41,537) Income Issued 442 25,908 Issued from reinvestment of distributions	Issued	1,030	1,885
Redeemed during the year		674	574
Institutional CAD (Hedged):	Redeemed during the year	(6,990)	(18,694)
Accumulation 2,367 1,524 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0		(5,286)	(16,235)
Issued 2,367 1,524 Issued from reinvestment of distributions 0 0 Redeemed during the year (3,651) (5,130) Institutional CHF (Hedged):			
Issued from reinvestment of distributions 0 0 Redemed during the year (3,651) (5,130) Institutional CHF (Hedged): Accumulation Issued 150 212 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (384) (284) (284) Income (384) (284) (284) Issued from reinvestment of distributions 0 0 0 Redeemed during the year (423) (494) (494) Issued from reinvestment of distributions Issued 10,183 15,813 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (21,072) (41,537) (10,889) (25,724) Income Issued 442 25,908 18 Issued from reinvestment of distributions 110 342 25,908 Issued from reinvestment of distributions 1,534 1,458 1,534 1,458 Issued from reinvestment of distributions 0 0 0 0		2,367	1,524
Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Institutional CHF (Hedged): Accumulation Income I		0	
Institutional CHF (Hedged):	Redeemed during the year	(3,651)	(5,130)
Accumulation Issued Issued from reinvestment of distributions O O O O O O O O O		(1,284)	(3,606)
Issued from reinvestment of distributions 0 0 0 0	Accumulation	150	212
of distributions 0 0 Redeemed during the year (384) (284) (234) (72) Income 36 193 Issued from reinvestment of distributions 0 0 Redeemed during the year (423) (494) (387) (301) Institutional EUR (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (21,072) (41,537) Income 10,889) (25,724) Income 110 342 Issued from reinvestment of distributions 110 342 Redeemed during the year (17,729) (69,909) (17,177) (43,659) (30,848) Issued from reinvestment of distributions 0 0 Redeemed during the year (8,883) (37,733) (7,349) (36,275) Income Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (2		130	212
(234) (72) Income Issued 36 193 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0		0	0
Income Issued 36	Redeemed during the year	- : :	
Issued from reinvestment of distributions 0 0 Redeemed during the year (423) (494) Institutional EUR (Hedged): Accumulation Issued 10,183 15,813 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (21,072) (41,537) (10,889) (25,724) Income Issued 442 25,908 Issued from reinvestment of distributions 110 342 Redeemed during the year (17,729) (69,909) (69,909) (17,177) (43,659) Institutional GBP (Hedged): Accumulation Issued 1,534 1,458 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (8,883) (37,733) (7,349) (36,275) Income Issued 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged): Accumulation Issued 3,239 3,007 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (2,406) (2,975) <td></td> <td>(234)</td> <td>(72)</td>		(234)	(72)
of distributions 0 0 Redeemed during the year (423) (494) (387) (301) Institutional EUR (Hedged):		36	193
(387) (301)		0	0
Institutional EUR (Hedged): Accumulation Issued 10,183 15,813 Issued from reinvestment of distributions 0 0 Redeemed during the year (21,072) (41,537) Income Issued 442 25,908 Issued from reinvestment of distributions 110 342 Redeemed during the year (17,729) (69,909) Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (8,883) (37,733) Income Issued from reinvestment of distributions 0 0 Redeemed during the year (32,986) (30,848) Institutional MXN (Hedged): Accumulation Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) Institutional MXN (Hedged): Accumulation Issued from reinvestment of distributions 3,239 3,007 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,406) (2,975)	Redeemed during the year	(423)	(494)
Accumulation Issued 10,183 15,813 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (21,072) (41,537) (10,889) (25,724) Income Issued 442 25,908 Issued from reinvestment of distributions 110 342 Redeemed during the year (17,729) (69,909) (17,177) (43,659) Institutional GBP (Hedged):		(387)	(301)
Issued 10,183 15,813 Issued from reinvestment of distributions 0 0 Redeemed during the year (21,072) (41,537) Income (10,889) (25,724) Income 110 342 Issued from reinvestment of distributions 110 342 Redeemed during the year (17,729) (69,909) Institutional GBP (Hedged): Accumulation Issued 1,534 1,458 Issued from reinvestment of distributions 0 0 Redeemed during the year (8,883) (37,733) Income 1ssued 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (2,402) (14,245)			
of distributions 0 0 Redeemed during the year (21,072) (41,537) Income (10,889) (25,724) Income 25,908 Issued 442 25,908 Issued from reinvestment of distributions 110 342 Redeemed during the year (17,729) (69,909) (17,177) (43,659) Institutional GBP (Hedged):		10,183	15,813
Income Issued		0	0
Income Issued	Redeemed during the year		
Issued 442 25,908 Issued from reinvestment of distributions 110 342 Redeemed during the year (17,729) (69,909) Institutional GBP (Hedged): Accumulation Issued 1,534 1,458 Issued from reinvestment of distributions 0 0 Redeemed during the year (8,883) (37,733) Income (7,349) (36,275) Issued 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (2,406) (2,975)		(10,889)	(25,724)
of distributions 110 342 Redeemed during the year (17,729) (69,909) (17,177) (43,659) Institutional GBP (Hedged):	Issued	442	25,908
(17,177) (43,659) Institutional GBP (Hedged):		110	342
Institutional GBP (Hedged): Accumulation Issued			(69,909)
Accumulation Issued 1,534 1,458 Issued from reinvestment of distributions 0 0 Redeemed during the year (8,883) (37,733) (7,349) (36,275) Income 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged):		(17,177)	(43,659)
Issued from reinvestment of distributions 0 0 Redeemed during the year (8,883) (37,733) (7,349) (36,275) Income 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged): Accumulation 3,239 3,007 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,406) (2,975)			
of distributions 0 0 Redeemed during the year (8,883) (37,733) (7,349) (36,275) Income 39,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged):		1,534	1,458
(7,349) (36,275) Income Issued 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged):		0	0
Income Issued 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged):	Redeemed during the year		
Issued 9,937 16,091 Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged): Accumulation Issued 3,239 3,007 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,406) (2,975)		(7,349)	(36,275)
Issued from reinvestment of distributions 407 512 Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged): Accumulation Issued 3,239 3,007 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,406) (2,975)		9,937	16,091
Redeemed during the year (32,986) (30,848) (22,642) (14,245) Institutional MXN (Hedged):	Issued from reinvestment		
Institutional MXN (Hedged): Accumulation Issued 3,239 3,007 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,406) (2,975)			
Accumulation Issued 3,239 3,007 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,406) (2,975)		(22,642)	(14,245)
Issued3,2393,007Issued from reinvestment of distributions00Redeemed during the year(2,406)(2,975)			
Issued from reinvestment of distributions00Redeemed during the year(2,406)(2,975)		3,239	3,007
Redeemed during the year (2,406) (2,975)	Issued from reinvestment		

	As at 31-Dec-2023	As at 31-Dec-2022
	Diversified Income	e Fund (continued)
Institutional SEK (Hedged):		
Accumulation Issued	16	1
Issued from reinvestment	10	
of distributions	0	0
Redeemed during the year	(16)	0
	0	1
Institutional SGD (Hedged):		
Income Issued	423	1,322
Issued from reinvestment	723	1,322
of distributions	0	0
Redeemed during the year	(4,807)	(3,829)
	(4,384)	(2,507)
Investor:		
Accumulation Issued	154	1,949
Issued from reinvestment	154	1,545
of distributions	0	0
Redeemed during the year	(1,774)	(3,263)
	(1,620)	(1,314)
Income		
Issued	1,879	9,350
Issued from reinvestment of distributions	18	16
Redeemed during the year	(1,389)	(5,393)
neacemed daming the year	508	3,973
Investor EUR (Hedged):		•
Accumulation		
Issued	203	177
Issued from reinvestment of distributions	0	0
Redeemed during the year	(509)	(660)
neacemed daming the year	(306)	(483)
Income		
Issued	1	317
Issued from reinvestment	٥	0
of distributions Redeemed during the year	(160)	(202)
Redeemed during the year	(159)	115
Administrative:	(133)	115
Income		
Issued	314	1,604
Issued from reinvestment of distributions	20	25
Redeemed during the year	29 (2,566)	25 (4,583)
nedecined during the year	(2,223)	(2,954)
Administrative AUD (Hedged):	(2,223)	(2,331)
Income		
Issued	6	14
Issued from reinvestment of distributions	0	0
Redeemed during the year	(347)	(43)
nedecined daming the year	(341)	(29)
Administrative EUR (Hedged):	. ,	, ,
Accumulation		
Issued	20	46
Issued from reinvestment of distributions	0	0
Redeemed during the year	(109)	(315)
scames saming the year	(89)	(269)
Administrative GBP (Hedged):	(-2)	, ,-,
Income		
Issued	12	50
Issued from reinvestment of distributions	0	0
Redeemed during the year	(114)	(246)
	(102)	(196)
	/	, <i>j</i>

	As at 31-Dec-2023 As at 31-Dec-2	
	Diversified Income	Fund (continued)
Administrative JPY (Hedged): Accumulation		201
Issued from reinvestment	27	391
of distributions	0	0
Redeemed during the year	(24)	0 391
Administrative SEK (Hedged):	3	331
Accumulation Issued	0	0
Issued from reinvestment	0	0
of distributions Redeemed during the year	0	0
Redeemed during the year	0	0
Administrative SGD (Hedged): Income Issued	2,496	640
Issued from reinvestment	·	
of distributions Redeemed during the year	29 (1,796)	(3,780)
nedectified during the year	729	(3,117)
BM Retail: Decumulation Issued	1	N/A
Issued from reinvestment	'	IWA
of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income II Issued	4,067	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0 (440)	0
<i>J</i> ,	3,627	1
BN Retail: Income II		
Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1)	0
F. Classes	(1)	1
E Class: Accumulation		
Issued from reinvestment	2,399	4,099
of distributions	0	0
Redeemed during the year	(8,495)	(17,311)
Income	(6,096)	(13,212)
Issued	2,160	5,389
Issued from reinvestment of distributions	107	93
Redeemed during the year	(9,742)	(17,485)
5 Cl	(7,475)	(12,003)
E Class CHF (Hedged): Accumulation Issued	24	65
Issued from reinvestment of distributions	0	0
Redeemed during the year	(279)	(86)
	(255)	(21)
E Class EUR (Hedged): Accumulation		
Issued	7,949	15,932
Issued from reinvestment of distributions	0	0
Redeemed during the year	(37,557)	(33,142)
	(29,608)	(17,210)

Income I			As at 31-Dec-2022 e Fund (continued)
of distributions 3 2 Redeemed during the year (23,603) (37,797) E Class SGD (Hedged): Income 2 2 Issued 262 22 Issued from reinvestment of distributions 2 1 Redeemed during the year (943) (1,940) H Institutional: Accumulation 30,370 17,461 Issued from reinvestment of distributions 0 0 Redeemed during the year (28,561) (66,418) Income 8 13 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 (1) Redeemed during the year 0 (1) Income 8 12 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 N/A Income 1,300 1,664 Issued from reinvestment of distributions 46 38 Redeemed during the year (4,061) (6,706) Income II 1 1		3,943	4,672
Redeemed during the year		3	2
E Class SGD (Hedged): Income Susued			
Income I		(19,657)	(33,123)
Issued from reinvestment of distributions 2			
of distributions 2 1 Redeemed during the year (943) (1,940) (679) (1,917) H Institutional:		262	22
H Institutional: Accumulation Issued 30,370 17,461		2	
H Institutional: Accumulation Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0	Redeemed during the year		
Accumulation Issued from reinvestment of distributions 0	H Institutional:	(679)	(1,917)
Issued from reinvestment of distributions 0 0 0 0 Redeemed during the year (28,561) (66,418) 1,809 (48,957) Income Issued 8 13 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 (1) M Retail:			
of distributions 0 0 Redeemed during the year (28,561) (66,418) Income 1,809 (48,957) Income 8 13 Issued 8 13 Issued from reinvestment of distributions 0 (1) Redeemed during the year 0 (1) Decumulation 15sued 1 N/A Issued from reinvestment of distributions 0 N/A N/A Redeemed during the year 0 N/A N/A Income 1,300 1,664 38 8 Issued from reinvestment of distributions 46 38 8 8 8 38 8 8 1 1 N/A 1		30,370	17,461
1,809 (48,957) Income		0	0
Income Issued 8	Redeemed during the year		
Issued from reinvestment of distributions 0	Incomo	1,809	(48,957)
of distributions 0 0 Redeemed during the year 0 (1) M Retail: B 12 Decumulation Issued 1 N/A Issued from reinvestment of distributions 0 N/A N/A Redeemed during the year 0 N/A N/A Income Issued 1,300 1,664 38 Issued from reinvestment of distributions 46 38 38 Redeemed during the year (4,061) (6,706) (6,706) (2,715) (5,004) (5,004) (5,004) (1,709) (2,715) (5,004) (5,004) (6,706) (2,715) (5,004) (7,706) (7,707) 9		8	13
M Retail: Decumulation Issued 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A Redeemed during the year 0 N/A Income Issued from reinvestment of distributions 46 38 Redeemed during the year (4,061) (6,706) (2,715) (5,004) Income II Issued 5,300 9,583 Issued from reinvestment of distributions 2 2 Redeemed during the year (8,314) (17,798) (3,012) (8,213) M Retail AUD (Hedged): Income Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) (781) (1,868) M Retail SGD (Hedged): Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A 0 Redeemed during the year N/A 0 Income II Issued Issued Income II Issued Income II Issued Income II Issued Income I		0	0
M Retail: Decumulation Issued 1	Redeemed during the year	0	(1)
Decumulation Issued 1		8	12
Sisued from reinvestment of distributions 0	Decumulation		
of distributions 0 N/A Redeemed during the year 0 N/A Income 1 N/A Income 1,300 1,664 Issued from reinvestment of distributions 46 38 Redeemed during the year (4,061) (6,706) Income II 1 1 Issued 5,300 9,583 Issued from reinvestment of distributions 2 2 Redeemed during the year (8,314) (17,798) Income 1 1 Issued 577 942 Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) Income II 1 1 Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A 0 Redeemed during the year N/A 0 Income II N/A 0 Issued from reinvestment of distributions 0<		1	N/A
1	of distributions	0	N/A
Income Issued	Redeemed during the year		
Issued from reinvestment of distributions	Income	1	IV/A
of distributions 46 38 Redeemed during the year (4,061) (6,706) Income II (2,715) (5,004) Issued 5,300 9,583 Issued from reinvestment of distributions 2 2 Redeemed during the year (8,314) (17,798) M Retail AUD (Hedged): Income Issued 577 942 Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) M Retail SGD (Hedged): Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)		1,300	1,664
Income II		46	38
Income I Issued	Redeemed during the year		
Issued 5,300 9,583 Issued from reinvestment of distributions 2 2 Redeemed during the year (8,314) (17,798) M Retail AUD (Hedged): Income Issued 577 942 Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) M Retail SGD (Hedged): Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1) N Retail: Income II Issued 0 0 Issued from reinvestment of distributions 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0	Income II	(2,715)	(5,004)
of distributions 2 2 Redeemed during the year (8,314) (17,798) M Retail AUD (Hedged): Income Issued 577 942 Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) M Retail SGD (Hedged): 	Issued	5,300	9,583
M Retail AUD (Hedged): Income (3,012) (8,213) Issued 577 942 Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) M Retail SGD (Hedged): Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1) N Retail: Income II Issued 0 0 Issued from reinvestment of distributions 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0 Redeemed during the year 0 0		2	2
M Retail AUD (Hedged): Income 577 942 Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) M Retail SGD (Hedged): Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1) N Retail: Income II Issued 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0 Redeemed during the year 0 0 Redeemed during the year 0 0	Redeemed during the year		
Income Issued	M Retail ALID (Hedged):	(3,012)	(8,213)
Issued from reinvestment of distributions 2 1 Redeemed during the year (1,360) (2,811) M Retail SGD (Hedged): Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1) N Retail: Income II Issued 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0 Redeemed during the year 0 0	Income		
of distributions 2 1 Redeemed during the year (1,360) (2,811) (781) (1,868) M Retail SGD (Hedged): Income II Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1) N Retail: Income II N/A (1) Issued 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0		577	942
(781) (1,868) M Retail SGD (Hedged):	of distributions		1
M Retail SGD (Hedged): Income II Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1) N Retail: Income II Issued 0 0 Issued from reinvestment of distributions 0 0 0 Redeemed during the year 0 0 0	Redeemed during the year		
Income I Issued	M Retail SGD (Hedged):	(/01)	(1,000)
Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1) N Retail: Income II Issued 0 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0	Income II	N/A	0
Redeemed during the year N/A (1) N Retail: Income II Income II Issued 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0	Issued from reinvestment		
N/A (1) N Retail: Income II			
Income II Issued 0 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0	neaccined during the year		
Issued 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0			
Issued from reinvestment of distributions 0 0 Redeemed during the year 0 0		0	0
Redeemed during the year 0 0		0	0
<i>y</i> ,			
U U		0	0

	As at 31-Dec-2023 As at 31-Dec-2022	
		e Fund (continued)
T Class:		
Accumulation Issued	78	175
Issued from reinvestment of distributions	0	0
Redeemed during the year	(357)	(943)
nedecined during the year	(279)	(768)
Income Issued	51	44
Issued from reinvestment	-	_
of distributions Redeemed during the year	(150)	(154)
nedeemed during the year	(92)	(105)
T Class EUR (Hedged):		
Accumulation Issued	444	337
Issued from reinvestment	444	337
of distributions	0	0
Redeemed during the year	(645)	(1,070)
	(201)	(733)
Income Issued	288	129
Issued from reinvestment	0	0
of distributions	(401)	(490)
Redeemed during the year	(113)	(361)
W Class:	(113)	(501)
Accumulation		
Issued Issued from reinvestment	94	1,342
of distributions	0	0
Redeemed during the year	(4,357)	(5,541)
	(4,263)	(4,199)
Income Issued	98	393
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,418)	(8,527)
reaccined daming the feat	(4,320)	(8,134)
W Class CAD (Hedged):		
Accumulation Issued	N/A	0
Issued from reinvestment	IN/A	0
of distributions	N/A	0
Redeemed during the year	N/A	(1)
	N/A	(1)
W Class CHF (Hedged): Accumulation		
Issued	32	456
Issued from reinvestment	٥	0
of distributions Redeemed during the year	(1,175)	(478)
nedecined during the year	(1,143)	(22)
Income		. ,
Issued	9	82
Issued from reinvestment of distributions	0	0
Redeemed during the year	(44)	(153)
	(35)	(71)
W Class EUR (Hedged): Accumulation		
Issued	22	607
Issued from reinvestment		_
of distributions	(800)	0 (67E)
Redeemed during the year	(890) (868)	(675) (68)
	(000)	(00)

	As at 31-Dec-2023 Diversified Income	As at 31-Dec-2022
Income		Tuna (continuea)
Issued	10	146
Issued from reinvestment of distributions	0	0
Redeemed during the year	(311)	(393)
•	(301)	(247)
W Class GBP (Hedged):		
Accumulation Issued	0	82
Issued from reinvestment	0	0
of distributions Redeemed during the year	(213)	(68)
	(213)	14
Income Issued	61	109
Issued from reinvestment	01	109
of distributions	0	0
Redeemed during the year	(387)	(100)
W Class SGD (Hedged):	(320)	
Income Issued	0	165
Issued from reinvestment	0	165
of distributions	0	0
Redeemed during the year	(193)	(257) (92)
	(195)	(92)
	Diversified Inc Hedge	
Institutional:	,	
Accumulation Issued	235	129
Issued from reinvestment		
of distributions	(655)	(2.800)
Redeemed during the year	(420)	(2,800)
Income		_
Issued from reinvestment	N/A	0
of distributions	N/A	0
Redeemed during the year	N/A	(326)
	N/A	(326)
Institutional EUR (Hedged): Accumulation		
Issued	760	2,538
Issued from reinvestment		•
of distributions Redeemed during the year	0 (6,619)	(7,903)
nedeemed during the year	(5,859)	(5,365)
Income II		
Issued Issued from reinvestment	6	22
of distributions	0	0
Redeemed during the year	(112)	(3,662)
Institutional GBP (Hedged):	(106)	(3,640)
Accumulation		
Issued Issued from reinvestment	161	272
of distributions	0	0
Redeemed during the year	(3,121)	(8,534)
Income	(2,960)	(8,262)
Income Issued	72	92
Issued from reinvestment	_	-
of distributions Redeemed during the year	(2,758)	(12,053)
neucemen numing the year	(2,686)	(11,961)
	(2,000)	(11,301)

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	Diversified Inc Hedged Fund		
Investor:			
Accumulation Issued	0	4	
Issued from reinvestment	U	4	
of distributions	0	0	
Redeemed during the year	(39)	(454)	
	(39)	(450)	
E Class: Accumulation			
Issued	147	632	
Issued from reinvestment	0	•	
of distributions	(726)	(2.202)	
Redeemed during the year	(579)	(2,383) (1,751)	
Income	(5.5)	(1,1.5.1)	
Issued	103	436	
Issued from reinvestment of distributions	5	4	
Redeemed during the year	(426)	(669)	
neacemed daming the year	(318)	(229)	
E Class EUR (Hedged):	(5.0)	(-23)	
Accumulation	274	4.463	
Issued Issued from reinvestment	371	1,162	
of distributions	0	0	
Redeemed during the year	(1,783)	(11,254)	
	(1,412)	(10,092)	
Income	275	00	
Issued Issued from reinvestment	375	99	
of distributions	0	0	
Redeemed during the year	(523)	(1,054)	
	(148)	(955)	
	Diversified Inc	ome FSG Fund	
		onic E3G i una	
Institutional:		ome Esa runa	
Accumulation	0		
Accumulation Issued	0	947	
Accumulation	0		
Accumulation Issued Issued from reinvestment		947	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0	947 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged):	0	947 0 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0	947 0 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	0 0 0 0	947 0 0 947	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 0 0 0	947 0 0 947 23	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	0 0 0 0 4,610 0 (577)	947 0 0 947 23 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0	947 0 0 947 23	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 0 0 0 4,610 0 (577)	947 0 0 947 23 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued	0 0 0 0 4,610 0 (577)	947 0 0 947 23 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued Issued from reinvestment	0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued Issued from reinvestment	0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class:	0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23 19 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation	0 0 0 0 4,610 0 (577) 4,033 0 0 0	947 0 0 947 23 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued	0 0 0 0 4,610 0 (577) 4,033	947 0 0 947 23 0 0 23 19 0	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation	0 0 0 0 4,610 0 (577) 4,033 0 0 0	947 0 0 947 23 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued From reinvestment of distributions	0 0 0 0 4,610 0 (577) 4,033 0 0 0	947 0 0 947 23 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 4,610 0 (577) 4,033 0 0 0 0	947 0 0 947 23 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 4,610 0 (577) 4,033 0 0 0 0	947 0 0 947 23 0 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 4,610 0 (577) 4,033 0 0 0 0	947 0 0 947 23 0 0 23 19 0 0 19	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 4,610 0 (577) 4,033 0 0 0 0 0	947 0 0 947 23 0 0 23 19 0 0 19 1 1 1	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 4,610 0 (577) 4,033 0 0 0 0 0 0	947 0 0 947 23 0 0 23 19 0 0 19 1 0 0 1 1	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional GBP (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 0 0 0 4,610 0 (577) 4,033 0 0 0 0 0	947 0 0 947 23 0 0 0 23 19 0 0 19 1	

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional:	Dynamic Bond Fund	
Accumulation		
Issued from reinvestment of	7,291	3,696
distributions	0	0
Redeemed during the year	(18,596)	(11,498)
	(11,305)	(7,802)
Income Issued	153	229
Issued from reinvestment of distributions	4	3
Redeemed during the year	(151)	(1,057)
1. (1. (1. 1. (1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1	6	(825)
Institutional CAD (Hedged): Accumulation		
Issued	0	0
Issued from reinvestment of	0	0
distributions Redeemed during the year	(187)	(212)
nedectrica during the year	(187)	(212)
Institutional CHF (Hedged): Accumulation		• • •
Issued	10	1,034
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6,804)	(1,834)
	(6,794)	(800)
Institutional EUR (Hedged):		
Accumulation Issued	2,249	11,147
Issued from reinvestment of distributions	0	0
Redeemed during the year	(10,648)	(21,791)
	(8,399)	(10,644)
Income Issued	57	570
Issued from reinvestment of distributions	1	0
Redeemed during the year	(693)	(559)
	(635)	11
Institutional GBP (Hedged): Accumulation		
Issued	18,097	100,815
Issued from reinvestment of distributions	0	0
Redeemed during the year	(20,444)	(15,420)
	(2,347)	85,395
Income Issued	416	1,066
Issued from reinvestment of distributions	42	56
Redeemed during the year	(550)	(16,302)
	(92)	(15,180)
Institutional NOK (Hedged): Accumulation Issued	0	6
Issued from reinvestment of	U	U
distributions	0	0
Redeemed during the year	(64)	(9,634)
Institutional SEK (Hedged): Accumulation	(64)	(9,628)
Issued	N/A	1
Issued from reinvestment of		
distributions	N/A	(220)
Redeemed during the year	N/A N/A	(238)
	IWA	(231)

	As at 31-Dec-2023 As at 31-Dec-2022 Dynamic Bond Fund (continued)	
Investor:	Dynamic Bond F	und (continued)
Accumulation Issued	257	483
Issued from reinvestment of distributions	0	0
Redeemed during the year	(678)	(951)
	(421)	(468)
Income Issued	2	11
Issued from reinvestment of distributions	5	6
Redeemed during the year	(183)	(94)
Invector ELID (Hadgad):	(176)	(77)
Investor EUR (Hedged): Accumulation		
Issued	5	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(10)	(312)
	(5)	(312)
Administrative: Accumulation		
Issued from reinvestment of	31	61
distributions	0	0
Redeemed during the year	(569)	(530)
	(538)	(469)
Administrative EUR (Hedged): Accumulation Issued	46	7
Issued from reinvestment of	40	/
distributions	0	(107)
Redeemed during the year	(68) (22)	(197)
Administrative SEK (Hedged): Accumulation	(/	(130)
Issued	17	18
Issued from reinvestment of distributions	0	0
Redeemed during the year	(99)	(139)
	(82)	(121)
E Class: Accumulation Issued	1,040	1,408
Issued from reinvestment of	1,040	1,400
distributions	0	0
Redeemed during the year	(1,587)	(2,734)
In	(547)	(1,326)
Income Issued	105	218
Issued from reinvestment of		
distributions	12	8 (472)
Redeemed during the year	(281) (164)	(473) (247)
E Class CHF (Hedged): Accumulation		
Issued	28	99
Issued from reinvestment of distributions	0	0
Redeemed during the year	(178)	(177)
E CL FIID (II I I)	(150)	(78)
E Class EUR (Hedged): Accumulation		
Issued	456	412
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,298)	(5,226)
,	(842)	(4,814)

	As at 31-Dec-2023 Dynamic Bond F	As at 31-Dec-2022 und (continued)
E Class GBP (Hedged):		
Accumulation Issued	7	21
Issued from reinvestment of	,	2.1
distributions	0	0
Redeemed during the year	(156) (149)	(31)
G Retail EUR (Hedged):	(143)	(10)
Income	4.4	4.2
Issued from reinvestment of	14	12
distributions	0	0
Redeemed during the year	(174)	(108)
111 - 25 - 2 - 1	(160)	(96)
H Institutional: Accumulation		
Issued	4,672	730
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,749)	(1,272)
	2,923	(542)
Income	0	0
Issued from reinvestment of	0	0
distributions	0	0
Redeemed during the year	(1)	0
D.Classe	(1)	0
R Class: Accumulation		
Issued	9	38
Issued from reinvestment of distributions	0	0
Redeemed during the year	(178)	(103)
	(169)	(65)
Z Class: Accumulation		
Issued	1,575	0
Issued from reinvestment of	_	_
distributions Redeemed during the year	0 (724)	(276)
Nedeelined during the year	851	(276)
Z Class AUD (Hedged):		
Income Issued	111	145
Issued from reinvestment of	111	143
distributions	97	101
Redeemed during the year	(1,379)	(821)
	(1,171)	(575)
	Dynamic Mult	ti-Asset Fund
Institutional:		
Accumulation Issued	10,113	16,762
Issued from reinvestment of	.,	,
distributions	(61,000)	(70.040)
Redeemed during the year	(61,089) (50,976)	(78,040) (61,278)
Income II	(30/310)	(0.7270)
Issued	774	971
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,964)	(4,764)
	(3,190)	(3,793)
Institutional CHF (Hedged):		
Accumulation Issued	0	4
Issued from reinvestment of	_	
distributions Pedeemed during the year	0 (52)	(145)
Redeemed during the year	(52) (52)	(145)
	(==/	(. 11)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Dynamic Multi-Asset	
Institutional GBP (Hedged):	Fund (co	ntinued)
Accumulation Issued	9,976	13,616
Issued from reinvestment of distributions	0	0
Redeemed during the year	(21,764)	(9,604)
neacemen daming the year	(11,788)	4,012
Income		2.247
Issued from reinvestment of	66	2,347
distributions	(2.126)	0
Redeemed during the year	(2,136)	(659) 1,688
Institutional ILS (Hedged): Accumulation Issued	1,438	423
Issued from reinvestment of distributions		
Redeemed during the year	0 (193)	0
neacemed during the year	1,245	423
Institutional SGD (Hedged): Accumulation		
Issued from reinvestment of	52	9,784
distributions	0	0
Redeemed during the year	(3,235)	0
	(3,183)	9,784
Institutional USD (Hedged): Accumulation Issued	695	2,374
Issued from reinvestment of		2,57.
distributions	0	0
Redeemed during the year	(3,969) (3,274)	(9,023)
Income II		
Issued from reinvestment of	0	20
distributions	0	0
Redeemed during the year	0 0	(1) 19
Investor:	- U	13
Accumulation Issued	23	131
Issued from reinvestment of distributions	0	0
Redeemed during the year	(149)	(4)
	(126)	127
Investor USD (Hedged): Accumulation Issued	0	0
Issued from reinvestment of	U	U
distributions	0	0
Redeemed during the year	(1)	0
BM Retail AUD (Hedged):	(1)	0
Issued	39	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(22)	0
DM D-+-:!!!!CD /!! ! "	17	1
BM Retail USD (Hedged): Income II		
Issued	162	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(96)	0
	66	1

	As at 31-Dec-2023	As at 31-Dec-2022
	Dynamic Multi-Asset Fund (continued)	
E Class:	Tuliu (co	intiliueu)
Accumulation Issued	7,284	17,931
Issued from reinvestment of distributions	0	0
Redeemed during the year	(78,046)	(71,978)
	(70,762)	(54,047)
Income Issued	1	67
Issued from reinvestment of		
distributions Redeemed during the year	(146)	(78)
	(145)	(11)
E Class USD (Hedged): Accumulation Issued	646	2,719
Issued from reinvestment of		
distributions Redeemed during the year	(6,514)	(6,818)
neacemed during the year	(5,868)	(4,099)
Income Issued	0	3
Issued from reinvestment of		
distributions Redeemed during the year	0 (4)	0
	(4)	3
Income II Issued	0	0
Issued from reinvestment of		2
distributions Redeemed during the year	(1)	0
	(1)	0
H Institutional USD (Hedged): Accumulation		
Issued	0	1,976
Issued from reinvestment of distributions	0	0
Redeemed during the year	(173)	(2,546)
M Retail AUD (Hedged):	(173)	(570)
Income II Issued	24	13
Issued from reinvestment of distributions	1	1
Redeemed during the year	(23)	(32)
MD + 'I CCD /II - I - I'	2	(18)
M Retail SGD (Hedged): Income II Issued	E2	02
Issued from reinvestment of	53	93
distributions Redeemed during the year	(437)	(234)
neacemed during the year	(380)	(135)
M Retail USD (Hedged):		
Issued	88	1,806
Issued from reinvestment of distributions	3	5
Redeemed during the year	(2,215)	(5,705)
T Class:	(2,124)	(3,894)
Accumulation	50.4	645
Issued from reinvestment of	504	616
distributions	0	0
Redeemed during the year	(1,986) (1,482)	(2,236) (1,620)
	(1,702)	(1,020)

T Class USD (Hedged):		As at 31-Dec-2023	As at 31-Dec-2022
T Class USD (Hedged): Accumulation 38 349			
Accumulation Institutional CHF (Unhedged): Accumulation Inst	T Class USD (Hedged):	Fund (co	ntinueu)
Issued from reinvestment of distributions 0 0 Redeemed during the year (84) (13) Z Class:	Accumulation	20	2.40
Material Exercises 0		38	349
Class:		0	0
Z Class:	Redeemed during the year	` '	
Accumulation Sueed from reinvestment of distributions Sueed fr	7 Class:	(46)	330
Saued from reinvestment of distributions Q	Accumulation		
Seedemed during the year (4,450)		40	17
Commonstruction Commons Common		0	0
Institutional:	Redeemed during the year		
Institutional:		(4,410)	(1,417)
Accumulation Susued Susu		Emerging Loc	al Bond Fund
Issued from reinvestment of distributions 38,848 44,501 Issued from reinvestment of distributions 0 0 Redeemed during the year (19,232) (46,912) Income 19,616 (2,411) Income 2,085 152 Issued from reinvestment of distributions 0 0 Redeemed during the year (186) (456) 1,899 (304) (304) Institutional CHF (Unhedged): Accumulation Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (44) Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (9,118) (12,977) 14,828 (5,907) Income Issued from reinvestment of distributions 0 0 0 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged): Accumulation 241 141 Is			
distributions 0 0 0		38,848	44,501
Redeemed during the year 19,232 (46,912) 19,616 (2,411) 19,616 (2,411) 19,616 (2,411) 19,616 (2,411) 19,616 (2,411) 19,616 (2,411) 19,616 (2,411) 152		0	0
19,616			
Issued from reinvestment of distributions 0 0 Redeemed during the year (186) (456) Redeemed during the year (186) (456) Institutional CHF (Unhedged): Accumulation Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (44) Institutional EUR (Unhedged): Accumulation Issued 23,946 7,070 Issued from reinvestment of distributions 0 0 Redeemed during the year (9,118) (12,977) Income Issued 5,342 6,133 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged): Accumulation Issued 241 141 Issued from reinvestment of distributions 0 0 Redeemed during the year (144) (78) 97 63 Investor: Accumulation Issued 542 232 Issued from reinvestment of distributions 0 0			
Issued from reinvestment of distributions 0 0 0 Redeemed during the year (186) (456) 1,899 (304) Institutional CHF (Unhedged): Accumulation Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (44) Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (9,118) (12,977) Income Issued from reinvestment of distributions 0 0 Redeemed during the year (9,118) (12,977) Income Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) Income Issued 241 141 Institutional GBP (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (144) (78) Investor: Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) Investor EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (1,254) (1,778) Investor EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (1,254) (1,778) Investor EUR (Unhedged): Accumulation Issued from reinvestment of distributions 0 0 Redeemed during the year (1,254) (1,778)		2.005	152
Redeemed during the year (186) (456) (1,899 (304)		2,085	152
Institutional CHF (Unhedged): Accumulation Insued N/A O Issued from reinvestment of distributions N/A O Redeemed during the year N/A (44) Institutional EUR (Unhedged): Accumulation Issued from reinvestment of distributions O O Issued from reinvestment of distributions O O Redeemed during the year O O Issued from reinvestment of distributions O O Income Issued from reinvestment of distributions O O Income Issued from reinvestment of distributions O O Redeemed during the year O O Redeemed during the year O O Income Issued from reinvestment of distributions O O Redeemed during the year O O Income Issued from reinvestment of distributions O O Redeemed during the year O O Redeemed during the year O O Investor:			
Institutional CHF (Unhedged): Accumulation Issued N/A 0 Redeemed during the year N/A (44) Institutional EUR (Unhedged): Accumulation Issued From reinvestment of distributions 0 Redeemed during the year N/A (44) Institutional EUR (Unhedged): Accumulation Issued 23,946 7,070 Issued from reinvestment of distributions 0 Redeemed during the year (9,118) (12,977) Income Issued 5,342 6,133 Issued from reinvestment of distributions 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged): Accumulation Issued 241 141 Issued from reinvestment of distributions 0 Redeemed during the year (144) (78) Redeemed during the year (144) (78) Investor: Accumulation Issued 542 232 Issued from reinvestment of distributions 0 Redeemed during the year (1,796) (2,010) Redeemed during the year (1,796) (2,010) Investor EUR (Unhedged): Accumulation Issued 2 2 11 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) Investor EUR (Unhedged): Accumulation Issued 2 2 11 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) Accumulation Issued 2 2 11 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010)	Redeemed during the year		
Accumulation Issued N/A 0	Institutional CHE (Unhedged):	1,099	(304)
Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (44) Institutional EUR (Unhedged): Accumulation Accumulation 23,946 7,070 Issued from reinvestment of distributions 0 0 Redeemed during the year (9,118) (12,977) Income 14,828 (5,907) Income 5,342 6,133 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged): Accumulation Issued 241 141 Issued from reinvestment of distributions 0 0 Redeemed during the year (144) (78) 97 63 1 Investor: Accumulation 542 232 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (1,796) (2,010) Investor EUR (Unhedged): Accumulation	Accumulation		
distributions N/A 0 Redeemed during the year N/A (44) N/A (44) Institutional EUR (Unhedged): Accumulation Accumulation 23,946 7,070 Issued from reinvestment of distributions 0 0 Redeemed during the year (9,118) (12,977) Income 14,828 (5,907) Income 5,342 6,133 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged): 241 141 Accumulation 18 141 141 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (1,44) (78) 0 Investor: Accumulation 542 232 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) Investor EUR (Unhedged): Accumul		N/A	0
N/A (44)		N/A	0
Institutional EUR (Unhedged): Accumulation Issued 23,946 7,070 Issued from reinvestment of distributions 0 0 Redeemed during the year (9,118) (12,977) Income Issued 5,342 6,133 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) Institutional GBP (Unhedged): Accumulation Issued 241 141 Issued from reinvestment of distributions 0 0 Redeemed during the year (144) (78) Investor: Accumulation Issued 542 232 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) Investor EUR (Unhedged): Accumulation Issued 2 21 Issued from reinvestment of distributions 0 0 Redeemed during the year 2 21 Issued from reinvestment of distributions 0 0 Redeemed during the year 2 21 Issued from reinvestment of distributions 0 0 Redeemed during the year (13) (276)	Redeemed during the year		
Accumulation Issued 23,946 7,070 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0	Institutional ELID (Unhadred):	N/A	(44)
Issued from reinvestment of distributions 0 0 0 0	Accumulation		
distributions 0 0 Redeemed during the year (9,118) (12,977) 14,828 (5,907) Income (5,907) Income (5,907) Issued 5,342 6,133 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged): Accumulation Issued 241 141 Issued from reinvestment of distributions 0 0 Redeemed during the year (144) (78) Investor: Accumulation Issued 542 232 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) Accumulation Issued 2 21 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,254) (1,778)		23,946	7,070
14,828 (5,907) Income Issued 5,342 6,133 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0	distributions	0	0
Income Issued	Redeemed during the year		
Issued 5,342 6,133 Issued from reinvestment of distributions 0 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged):	Incomo	14,828	(5,907)
distributions 0 0 Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged):		5,342	6,133
Redeemed during the year (2,538) (3,859) 2,804 2,274 Institutional GBP (Unhedged):		0	0
2,804 2,274			
Accumulation Issued 241 141 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (144) (78) 63 Investor:	neacemed during the year		
Issued 241 141 Issued from reinvestment of distributions 0 0 Redeemed during the year (144) (78) 97 63 Investor:	Institutional GBP (Unhedged):		
distributions 0 0 Redeemed during the year (144) (78) 97 63 Investor:		241	141
Redeemed during the year (144) (78) 97 63 Investor:		0	0
1			
Accumulation 1542 232 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) (1,254) (1,778) Investor EUR (Unhedged):	neacemed during the year		
Issued 542 232 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) (1,254) (1,778) Investor EUR (Unhedged):			
Issued from reinvestment of distributions 0 0 Redeemed during the year (1,796) (2,010) (1,254) (1,778) Investor EUR (Unhedged):		542	232
Redeemed during the year (1,796) (2,010) (1,254) (1,778) Investor EUR (Unhedged):	Issued from reinvestment of		
(1,254) (1,778) Investor EUR (Unhedged): (1,778) Accumulation 2 Issued 2 21 Issued from reinvestment of distributions 0 0 Redeemed during the year (13) (276)			
Investor EUR (Unhedged): Accumulation Issued 2 21 Issued from reinvestment of distributions 0 0 Redeemed during the year (13) (276)	neueemeu during the year		
Accumulation Issued 2 21 Issued from reinvestment of distributions 0 0 Redeemed during the year (13) (276)	Investor EUR (Unhedged):	(1/231)	(1,7,0)
Issued from reinvestment of distributions 0 0 0 Redeemed during the year (13) (276)	Accumulation	2	21
distributions 0 0 Redeemed during the year (13) (276)		Z	۷1
	distributions		
(11) (255)	Redeemed during the year		
		(11)	(200)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Emerging Local Bond Fund (continued)	
E Class:		·
Accumulation Issued	3,988	2,431
Issued from reinvestment of	3,300	2,431
distributions	0	0
Redeemed during the year	(3,951)	(2,501)
	37	(70)
Income Issued	405	191
Issued from reinvestment of	403	191
distributions	2	1
Redeemed during the year	(278)	(418)
	129	(226)
E Class EUR (Unhedged): Accumulation		
Issued	2,285	625
Issued from reinvestment of	2/200	025
distributions	0	0
Redeemed during the year	(2,011)	(1,405)
	274	(780)
Income Issued	9	7
Issued from reinvestment of	3	7
distributions	0	0
Redeemed during the year	(10)	(28)
	(1)	(21)
H Institutional:		
Accumulation Issued	67,149	5,708
Issued from reinvestment of	07,143	3,700
distributions	0	0
Redeemed during the year	(54,102)	(293)
	13,047	5,415
Z Class:		
Income Issued	0	0
Issued from reinvestment of		
distributions	252	277
Redeemed during the year	(2,093)	0
	(1,841)	277
	Emerging Local	Rond FSG Fund
Institutional:		
Accumulation		
Issued	0	489
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	489
Income		
Issued	0	1
Issued from reinvestment of		
Issued Issued from reinvestment of distributions	0	0
Issued from reinvestment of	0 0	0
Issued Issued from reinvestment of distributions Redeemed during the year	0	0
Issued Issued from reinvestment of distributions	0 0	0
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued	0 0	0
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of	0 0 0 0	0 0 1
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of distributions	7,663	0 0 1
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of	7,663 0	0 0 1 1
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	7,663	0 0 1
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of distributions	7,663 0	0 0 1 1
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of	7,663 0 0 7,663	0 0 1 1
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions	0 0 0 7,663 0 0 7,663	0 0 1 1
Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Unhedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of	7,663 0 0 7,663	0 0 1 1

	As at 31-Dec-2023 As at 31-Dec-2022	
	Emerging Local Bond ESG Fund (continued)	
Institutional GBP (Unhedged):	runa (c	ontinueu,
Income Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
Investor.	1	N/A
Investor: Accumulation Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1
Income Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1
Investor EUR (Unhedged): Accumulation Issued	0	1
Issued from reinvestment of	_	
distributions Redeemed during the year	0	0
neacemed during the year	0	1
Income Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
E Class:	0	1
Accumulation Issued	0	1
Issued from reinvestment of	_	
distributions Redeemed during the year	0	0
	0	1
Income Issued	0	1
Issued from reinvestment of	0	
distributions Redeemed during the year	0	0
	0	1
E Class EUR (Unhedged): Accumulation Issued	0	1
Issued from reinvestment of	0	
distributions Padagmed during the year	0	0
Redeemed during the year	0	1
Income Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
Z Class:	0	1
Accumulation Issued	0	123
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	123

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional:	Emerging Mari	cets Bond Fund
Accumulation		
Issued	8,371	10,925
Issued from reinvestment of distributions	0	0
Redeemed during the year	(7,515)	(15,619)
	856	(4,694)
Income	2 722	600
Issued from reinvestment of	2,723	688
distributions	76	85
Redeemed during the year	(750)	(1,874)
	2,049	(1,101)
Institutional CHF (Hedged): Income		
Issued	271	232
Issued from reinvestment of distributions	0	0
Redeemed during the year	(314)	(57)
neaconica dannig the year	(43)	175
Institutional EUR (Hedged):		
Accumulation Issued	4,709	12,568
Issued from reinvestment of	4,709	12,300
distributions	0	0
Redeemed during the year	(6,109)	(8,822)
Income	(1,400)	3,746
Income Issued	11,405	31,500
Issued from reinvestment of	·	,
distributions	20	90
Redeemed during the year	(7,785) 3,640	(68,483)
Institutional EUR (Unhedged):	3,040	(30,093)
Accumulation		
Issued from reinvestment of	6,372	5,590
distributions	0	0
Redeemed during the year	(3,603)	(6,467)
	2,768	(877)
Institutional GBP (Hedged): Accumulation		
Issued	42	235
Issued from reinvestment of	•	0
distributions Redeemed during the year	0 (239)	(160)
nedeemed during the year	(197)	75
Income		
Issued	3,380	2,143
Issued from reinvestment of distributions	169	133
Redeemed during the year	(4,378)	(3,367)
	(829)	(1,091)
Institutional PLN (Hedged):		
Income Issued	N/A	0
Issued from reinvestment of		
distributions	N/A	1 (0.038)
Redeemed during the year	N/A N/A	(9,928) (9,927)
Institutional SGD (Hedged):	IV/A	(3,321)
Accumulation		
Issued from reinvestment of	658	1,303
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,619)	(828)
	(961)	475

	As at 31-Dec-2023 Emerging Ma	
Investor: Accumulation		
Issued	15	7
Issued from reinvestment of distributions	0	0
Redeemed during the year	(14)	(54)
lavorates FUD (U.s.da.s.d).	1	(47)
Investor EUR (Hedged): Accumulation		
Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(8)
A desirable at the second	0	(8)
Administrative: Accumulation		
Issued	165	82
Issued from reinvestment of distributions	0	0
Redeemed during the year	(66)	(215)
	99	(133)
BM Retail: Decumulation Issued	1	N/A
Issued from reinvestment of	_	
distributions Redeemed during the year	0	N/A N/A
nedectified during the year	1	N/A
Income II Issued	138	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(47)	0
	91	1
E Class: Accumulation		
Issued	1,290	847
Issued from reinvestment of	0	0
distributions Redeemed during the year	0 (1,092)	(1,406)
	198	(559)
Income Issued	5,539	7,933
Issued from reinvestment of distributions	13	12
Redeemed during the year	(5,348)	(10,704)
	204	(2,759)
E Class EUR (Hedged): Accumulation Issued	827	541
Issued from reinvestment of		
distributions Padagmed during the year	0 (857)	(1.272)
Redeemed during the year	(857)	(1,372)
E Class SGD (Hedged):	(/	(-2.7
Accumulation Issued	87	79
Issued from reinvestment of distributions	0	0
Redeemed during the year	(109)	(70)
	(22)	9
H Institutional: Accumulation		
Issued	6,142	7,545
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,510)	(6,018)
	1,632	1,527

	As at 31-Dec-2023 As at 31-Dec-2022 Emerging Markets Bond Fund (continued)	
Income Issued	5	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	5	0
M Retail: Decumulation Issued	1	N/A
Issued from reinvestment of		
distributions Redeemed during the year	0	N/A N/A
nedeemed during the year	1	N/A
Income Issued	213	112
Issued from reinvestment of distributions	6	5
Redeemed during the year	(298)	(246)
	(79)	(129)
Income II Issued	9,169	16,994
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9,036)	(16,949)
	133	45
M Retail AUD (Hedged): Income Issued	662	12
Issued from reinvestment of distributions	0	0
Redeemed during the year	(169)	(587)
	493	(575)
Z Class: Income Issued	1,264	0
Issued from reinvestment of		
distributions Redeemed during the year	72 0	31
neacemed during the year	1,336	31
	Emerging Market	ts Bond ESC Fund
Institutional: Accumulation	Emerging Market	is Boliu E3G Fullu
Issued	9,063	19,358
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,642)	(11,060)
	421	8,298
Income Issued	6,614	13,168
Issued from reinvestment of distributions	70	178
Redeemed during the year	(12,399)	(3,833)
1 ('' (' 1 CHE /H 1 N	(5,715)	9,513
Institutional CHF (Hedged): Accumulation Issued	31,006	1,769
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6,689)	(11)
Institutional EUR (Hedged):	24,317	1,758
Accumulation		
Issued from reinvestment of	16,806	56,354
distributions Redeemed during the year	(33,770)	(32,858)
	(33,110)	(32,030)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Emerging Markets Bond ESG	
Incomo	Fund (co	ntinued)
Income Issued	15,413	30,800
Issued from reinvestment of distributions	77	114
Redeemed during the year	(13,847)	(32,730)
	1,643	(1,816)
Institutional GBP (Hedged): Income Issued	4,924	16,488
Issued from reinvestment of		
distributions	(12.010)	(2.401)
Redeemed during the year	(13,019) (8,093)	(2,491) 13,999
Institutional GBP (Unhedged): Income Issued	410	239
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(217) 193	(138) 101
Investor NOK (Hedged): Accumulation		
Issued from reinvestment of	0	0
distributions	0	0
Redeemed during the year	(10)	0
	(10)	0
Investor SEK (Hedged): Accumulation Issued	159	308
Issued from reinvestment of	159	300
distributions	0	0
Redeemed during the year	(180)	(105)
Administrative:	(21)	203
Accumulation Issued	0	0
Issued from reinvestment of		
distributions Padagmed during the year	0	(22)
Redeemed during the year	0	(22)
Income Issued	0	0
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	0	(6) (6)
Administrative SEK (Hedged): Accumulation		(O)
Issued	3	4
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1)	(4)
E Class:	2	0
E Class: Accumulation		
Issued Issued from reinvestment of	354	27
distributions	0	0
Redeemed during the year	(67)	(65)
Income	287	(38)
Issued Issued from reinvestment of	8	32
distributions	0	0
Redeemed during the year	(35)	(30)
	(27)	2

	As at 31-Dec-2023 As at 31-Dec-20 Emerging Markets Bond ESG	
E Class EUR (Hedged):	Fund (co	ntinued)
Accumulation	4.004	4.004
Issued Issued from reinvestment of	1,801	4,801
distributions	0	0
Redeemed during the year	(2,163)	(9,874)
Z Class:	(362)	(5,073)
Accumulation		
Issued Issued from reinvestment of	467	N/A
distributions	0	N/A
Redeemed during the year	(114)	N/A
	353	N/A
	Emerging Mark	
Institutional:	Bond	Fund
Accumulation		
Issued from reinvestment of	267	792
distributions	0	0
Redeemed during the year	(69)	(789)
L C. C. LEUD (U. L. IV	198	3
Institutional EUR (Hedged): Accumulation		
Issued	28	814
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,229)	(325)
	(1,201)	489
E Class: Accumulation		
Issued	26	192
Issued from reinvestment of distributions	0	0
Redeemed during the year	(438)	(518)
	(412)	(326)
E Class CHF (Hedged): Accumulation		
Issued	10	2
Issued from reinvestment of distributions	0	0
Redeemed during the year	(163)	(189)
	(153)	(187)
E Class EUR (Hedged): Accumulation		
Issued	87	59
Issued from reinvestment of distributions	0	0
Redeemed during the year	(335)	(352)
	(248)	(293)
	PIMCO Emero Opportuni	jing Markets ties Fund
Institutional:		
Accumulation Issued	4,184	2,229
Issued from reinvestment of		
distributions Redeemed during the year	(1,045)	(4,163)
neacemed during the year	3,139	(1,934)
Institutional EUR (Partially Hedged): Accumulation		
Issued from reinvestment of	743	1,044
distributions	0	0
Redeemed during the year	(888)	(13,456)
	(145)	(12,412)

		31 December 2023
	A+ 24 D 2022	A+ 24 D 2022
	As at 31-Dec-2023 PIMCO Emer	As at 31-Dec-2022 ging Markets
Institutional GBP (Partially Hedged):	Opportunities F	und (continued)
Income		
Issued from reinvestment of	0	79
Issued from reinvestment of distributions	4	2
Redeemed during the year	0	0
E Class:	4	81
Accumulation		
Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
Income Issued	1	N/A
Issued from reinvestment of		
distributions Redeemed during the year	0	N/A N/A
Nedeemed during the year	1	N/A
E Class EUR (Partially Hedged):		
Accumulation Issued	74	1
Issued from reinvestment of	7-7	
distributions	0	0
Redeemed during the year	74	0 1
Z Class:	, ,	·
Accumulation Issued	2 205	12.622
Issued from reinvestment of	2,385	13,622
distributions	0	0
Redeemed during the year	(853)	(3,520)
	1,532	10,102
		ets Short-Term
Institutional:	Local Curr	ency runa
Accumulation		
Issued from reinvestment of	N/A	0
distributions	N/A	0
Redeemed during the year	N/A	(8)
Institutional FLID (Hahadaad)	N/A	(8)
Institutional EUR (Unhedged): Accumulation		
Issued	170	451
Issued from reinvestment of distributions	0	0
Redeemed during the year	(199)	(757)
	(29)	(306)
E Class: Accumulation		
Issued	30	36
Issued from reinvestment of distributions	0	0
Redeemed during the year	(86)	(82)
	(56)	(46)
E Class EUR (Unhedged):		
Accumulation Issued	56	63
Issued from reinvestment of		

0

(170)

(114)

Issued from reinvestment of distributions

Redeemed during the year

0

(215)

(152)

	As at 31-Dec-2023 As at 31-Dec-2022 PIMCO ESG Income Fund	
Institutional:	T INICO ESC II	ncome runa
Accumulation	5.544	2 224
Issued Issued from reinvestment of	5,541	2,231
distributions	0	0
Redeemed during the year	(3,611)	(286)
	1,930	1,945
Income Issued	0	8
Issued from reinvestment of distributions	3	10
Redeemed during the year	(395)	0
Institutional ALID (Hadgad):	(392)	18
Institutional AUD (Hedged): Income Issued	1,632	6,278
Issued from reinvestment of	1,032	0,270
distributions	149	59
Redeemed during the year	(165)	0
Institutional CHF (Hedged):	1,616	6,337
Accumulation Issued	183	735
Issued from reinvestment of distributions	0	0
Redeemed during the year	(849)	(1)
	(666)	734
Institutional EUR (Hedged): Accumulation		
Issued	6,362	7,700
Issued from reinvestment of distributions	0	0
Redeemed during the year	(13,304)	(3,366)
Income	(6,942)	4,334
Issued	4,618	237
Issued from reinvestment of distributions	0	0
Redeemed during the year	(27)	(42)
	4,591	195
Institutional GBP (Hedged): Income Issued	5	3
Issued from reinvestment of)	3
distributions	1	0
Redeemed during the year	(8)	(7)
In this time of NOV (Under all)	(2)	(4)
Institutional NOK (Hedged): Accumulation Issued	2,912	N/A
Issued from reinvestment of	2,312	14/71
distributions	0	N/A
Redeemed during the year	(144)	N/A
Institutional SEK (Hedged):	2,768	N/A
Accumulation Issued	533	563
Issued from reinvestment of	733	202
distributions	0	0
Redeemed during the year	0	0
Institutional SGD (Hedged):	533	563
Income		
Issued	6	3
Issued from reinvestment of distributions	1	1
Redeemed during the year	(2)	0
	5	4

	As at 31-Dec-2023	As at 31-Dec-2022
		e Fund (continued)
Administrative SEK (Hedged):	Times Est incom	e runa (continuca)
Accumulation		
Issued	431	826
Issued from reinvestment of distributions	0	0
Redeemed during the year	(724)	(10)
nedecined during the year	(293)	816
E Class:	(255)	0.0
Accumulation		
Issued	148	176
Issued from reinvestment of	0	0
distributions Pedeemed during the year	(54)	(49)
Redeemed during the year	94	127
Income	3 11	127
Issued	23	44
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(18)	(3)
	5	41
E Class CHF (Hedged):		
Income Issued	3	0
Issued from reinvestment of		·
distributions	0	0
Redeemed during the year	(3)	0
	0	0
E Class EUR (Hedged):		
Accumulation Issued	257	522
Issued from reinvestment of		JZZ
distributions	0	0
Redeemed during the year	(101)	(99)
	156	423
Income		
Issued	206	94
Issued from reinvestment of distributions	0	0
Redeemed during the year	(117)	(5)
	89	89
R Class AUD (Hedged):		
Income		
Issued	0	556
Issued from reinvestment of distributions	0	1
Redeemed during the year	(575)	0
	(575)	557
	()	

	Euro Bo	nd Fund
Institutional: Accumulation Issued	14,605	11,908
Issued from reinvestment of distributions	0	0
Redeemed during the year	(30,638)	(21,387)
	(16,033)	(9,479)
Income Issued	498	651
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,279)	(1,169)
	(2,781)	(518)
Institutional CHF (Hedged): Accumulation Issued	286	901
Issued from reinvestment of distributions	0	0
Redeemed during the year	(400)	(59)
<u> </u>	(114)	842

	As at 31-Dec-2023 As at 31-Dec-20 Euro Bond Fund (continued)	
Investor:	Euro Bona Fun	d (continued)
Accumulation Issued	147	85
Issued from reinvestment of distributions	0	0
Redeemed during the year	(61)	(200)
	86	(115)
Income Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(15)
	N/A	(15)
Administrative: Accumulation Issued	N/A	0
Issued from reinvestment of	14/71	0
distributions	N/A	0
Redeemed during the year	N/A	(110)
E Class:	N/A	(110)
Accumulation Issued	1,693	486
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,050)	(1,701)
	643	(1,215)
Income Issued	415	120
Issued from reinvestment of		
distributions Redeemed during the year	0 (410)	(929)
nedectified during the year	5	(809)
	Furo Cro	dit Fund
Institutional:	Euro Cre	dit Fund
Institutional: Accumulation Issued	Euro Cre o 4,028	dit Fund 14,117
Accumulation Issued Issued from reinvestment of	4,028	14,117
Accumulation Issued Issued from reinvestment of distributions	4,028 0	14,117 0
Accumulation Issued Issued from reinvestment of	4,028	14,117
Accumulation Issued Issued from reinvestment of distributions	4,028 0 (6,155)	14,117 0 (33,114)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of	4,028 0 (6,155) (2,127) 520	14,117 0 (33,114) (18,997) 9,070
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions	4,028 0 (6,155) (2,127) 520	14,117 0 (33,114) (18,997) 9,070
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of	4,028 0 (6,155) (2,127) 520 0 (1,680)	14,117 0 (33,114) (18,997) 9,070 34 (14,528)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class:	4,028 0 (6,155) (2,127) 520	14,117 0 (33,114) (18,997) 9,070
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year	4,028 0 (6,155) (2,127) 520 0 (1,680)	14,117 0 (33,114) (18,997) 9,070 34 (14,528)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160)	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year H Institutional: Accumulation Issued Issued from reinvestment of distributions	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0 (13,470)	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0 (13,470)	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0 (13,470) (12,031)	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658) 10,333
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year H Institutional: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income II Issued Issued from reinvestment of distributions Redeemed during the year	4,028 0 (6,155) (2,127) 520 0 (1,680) (1,160) 4,761 0 (2,416) 2,345 1,439 0 (13,470) (12,031)	14,117 0 (33,114) (18,997) 9,070 34 (14,528) (5,424) 47 0 (399) (352) 12,991 0 (2,658) 10,333

	As at 31-Dec-2023	As at 31-Dec-2022
	Euro Income	e Bond Fund
Institutional: Accumulation		
Issued	7,409	8,116
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9,964)	(40,863)
	(2,555)	(32,747)
Income Issued	1 202	25 400
Issued from reinvestment of	1,293	25,489
distributions	0	118
Redeemed during the year	(3,121)	(28,907)
Investor:	(1,828)	(3,300)
Accumulation		
Issued	579	31
Issued from reinvestment of distributions	0	0
Redeemed during the year	(179)	(283)
	400	(252)
Income Issued	61	0
Issued from reinvestment of	01	J .
distributions	2	2
Redeemed during the year	(151)	(90)
E Class:	(66)	(00)
Accumulation		
Issued from reinvestment of	10,067	2,777
distributions	0	0
Redeemed during the year	(10,698)	(19,331)
	(631)	(16,554)
Income Issued	6,657	1,837
Issued from reinvestment of	5,25	.,
distributions	0	(12.045)
Redeemed during the year	(6,952) (295)	(13,945) (12,108)
Income Q	(233)	(12,100)
Issued	N/A	19
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(425)
	N/A	(406)
T Class: Accumulation		
Issued	905	268
Issued from reinvestment of	0	0
distributions Redeemed during the year	(532)	(638)
neacemed during the year	373	(370)
Income		
Issued from reinvestment of	612	122
distributions	0	0
Redeemed during the year	(226)	(370)
	386	(248)
	Euro Long Average Duration Fund	
Institutional:	- Laro Long Avera	go Daration Tunu
Accumulation	44.030	4.635
Issued from reinvestment of	41,030	1,625
distributions	0	0
Redeemed during the year	(2,711)	(1,265)
	38,319	360

	· · · · ·				
		As at 31-Dec-2022 erage Duration ontinued)		As at 31-Dec-2023 PIMCO Europe Opportunities F	As at 31-Dec-2022 ean Short-Term fund (continued)
E Class:			Redeemed during the year	(366)	(141)
Accumulation				349	379
Issued	1	N/A	H Institutional:		
Issued from reinvestment of distributions	0	N/A	Accumulation	1 200	002
Redeemed during the year	0	N/A	Issued Issued from reinvestment of	1,399	903
	1	N/A	distributions	0	0
			Redeemed during the year	(4,122)	(6,802)
	Euro Short	-Term Fund		(2,723)	(5,899)
Institutional:					
Accumulation Issued	5,508	20,374		Global Adva	antage Fund
Issued from reinvestment of	3,306	20,374	Institutional:		
distributions	0	0	Accumulation Issued	41	36
Redeemed during the year	(20,793)	(43,243)	Issued from reinvestment of	41	30
·	(15,285)	(22,869)	distributions	0	0
E Class:			Redeemed during the year	(83)	(1,084)
Accumulation	2.077	020		(42)	(1,048)
Issued from reinvestment of	2,077	920	Institutional CHF (Partially Hedged):		
distributions	0	0	Income	0	0
Redeemed during the year	(819)	(809)	Issued Issued from reinvestment of	0	0
	1,258	111	distributions	0	0
	·		Redeemed during the year	(44)	(336)
		ean High Yield		(44)	(336)
	Bond	Fund	Institutional EUR (Partially Hedged):		,
Institutional:			Accumulation		
Accumulation Issued	20,217	3,858	Issued	627	1,723
Issued from reinvestment of	20,211	3,030	Issued from reinvestment of distributions	0	0
distributions	0	0	Redeemed during the year	(1,187)	(2,551)
Redeemed during the year	(3,749)	(1,638)	neacemed during the year	(560)	(828)
	16,468	2,220	Institutional GBP (Partially Hedged):	(300)	(020)
E Class:			Accumulation		
Accumulation Issued	389	1	Issued	N/A	0
Issued from reinvestment of	309	'	Issued from reinvestment of	NI/A	0
distributions	0	0	distributions Redeemed during the year	N/A N/A	(14)
Redeemed during the year	(30)	0	Redeemed during the year	N/A	(14)
	359	1	Institutional NOK (Partially Hedged):	IN/A	(17)
Income			Accumulation		
Issued	1	N/A	Issued	7	6
Issued from reinvestment of distributions	0	N/A	Issued from reinvestment of	0	•
Redeemed during the year	0	N/A N/A	distributions	0	0
nedectifed during the year	1	N/A	Redeemed during the year	- <u>0</u> 7	0 6
Z Class:			E Class EUR (Partially Hedged):	1	0
Accumulation			Accumulation		
Issued	2,602	0	Issued	31	47
Issued from reinvestment of	0	0	Issued from reinvestment of		
distributions Redeemed during the year	(4,176)	(200)	distributions	0	0
Nedeeliled during the year	(1,574)	(200)	Redeemed during the year	(98)	(100)
	(1,574)	(200)		(67)	(53)
	PIMCO Europe	ean Short-Term		Global B	and Fund
		nities Fund	Institutional:	Global D	ona rana
Institutional:			Accumulation		
Accumulation Issued	1,510	5,027	Issued	52,900	20,005
Issued from reinvestment of	1,510	5,027	Issued from reinvestment of	0	0
distributions	0	0	distributions Redeemed during the year	(25,562)	(24,316)
Redeemed during the year	(7,240)	(15,856)	Nedeemed during the year	27,338	(4,311)
	(5,730)	(10,829)	Income	21,330	(4,511)
E Class:			Income Issued	3,821	1,853
Accumulation	745	F20	Issued from reinvestment of	.,	.,
Issued Issued from reinvestment of	715	520	distributions	59	52
issued from reinvestment of	0	0	Redeemed during the year	(2,358)	(2,143)

1,522

(238)

distributions

	As at 31-Dec-2023 Global Bond Fu	
Institutional (Currency Exposure): Accumulation		
Issued	6,845	3,622
Issued from reinvestment of distributions	0	0
	(9.166)	(1.972)
Redeemed during the year	(8,166)	(1,873) 1,749
Income	(1,321)	1,749
Issued	11	29
Issued from reinvestment of distributions	0	0
Redeemed during the year	(80)	(127)
	(69)	(98)
Institutional CAD (Hedged): Accumulation		
Issued	43	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(742)	(914)
	(699)	(914)
Institutional CHF (Hedged): Accumulation	(100)	
Issued	730	1,018
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,652)	(2,240)
nedectified during the year	(2,922)	(1,222)
Income	(2,322)	(1,222)
Issued	94	190
Issued from reinvestment of		
distributions	1	1
Redeemed during the year	(2,086)	(741)
	(1,991)	(550)
Institutional EUR (Currency Exposure): Accumulation Issued	7,439	10,455
Issued from reinvestment of distributions	0	0
Redeemed during the year	(7,838)	(5,337)
nedecined during the year	(399)	5,118
Institutional EUR (Hedged):	(===)	-7
Accumulation		
Issued from reinvestment of	20,966	19,257
distributions	0	0
Redeemed during the year	(24,690)	(25,423)
	(3,724)	(6, 166)
Income Issued	11,765	1,488
Issued from reinvestment of		
distributions Dedocrand during the year	23	20
Redeemed during the year	(7,707) 4,081	(2,934) (1,426)
Institutional GBP (Currency Exposure):	4,001	(1,420)
Accumulation Issued	42	16
Issued from reinvestment of distributions	0	0
Redeemed during the year	(152)	(22)
	(110)	(6)
Institutional GBP (Hedged): Accumulation		
Issued	3,570	2,464
Issued from reinvestment of		
distributions	0	0
	0 (2,904)	0 (3,014)

	A4 24 D 2022	A+ 24 D 2022
	As at 31-Dec-2023 Global Bond F	As at 31-Dec-2022 und (continued)
Income	Grobal Bona i	una (continuca)
Issued	2,512	2,663
Issued from reinvestment of distributions	35	44
Redeemed during the year	(4,163)	(5,377)
nedectified during the year	(1,616)	(2,670)
Institutional ILS (Hedged):	(1/2 : 2)	(=/-:-/
Accumulation Issued	N/A	0
Issued from reinvestment of	NI/A	0
distributions Redeemed during the year	N/A N/A	(18)
nedeemed during the year	N/A	(18)
Institutional NOK (Hedged):		(+=)
Accumulation		
Issued	3,086	1,514
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5,880)	(4,987)
	(2,794)	(3,473)
Institutional NZD (Hedged): Income	412	170
Issued from reinvestment of	413	179
distributions	39	42
Redeemed during the year	(1,127)	(2,702)
	(675)	(2,481)
Institutional SEK (Hedged): Accumulation Issued	484	1,489
Issued from reinvestment of	404	1,403
distributions	0	0
Redeemed during the year	(3,984)	(1,203)
	(3,500)	286
Institutional SGD (Hedged): Accumulation Issued	4,910	4,901
Issued from reinvestment of		
distributions	0	(1.266)
Redeemed during the year	(4,983) (73)	(1,266) 3,635
Income	(73)	3,033
Issued	12	N/A
Issued from reinvestment of distributions	0	NI/A
Redeemed during the year	0 (1)	N/A N/A
nedeemed during the year	11	N/A
Investor:		
Accumulation		
Issued	4,534	654
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,361)	(1,502)
	3,173	(848)
Income Issued	3,170	1,669
Issued from reinvestment of distributions	1	1
Redeemed during the year	(1,590)	(184)
neacemed during the year	1,581	1,486
Investor (Currency Exposure):	,	,
Accumulation		
Issued from rainvestment of	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(71)
	N/A	(71)

	As at 31-Dec-2023	As at 31-Dec-2022
	Global Bond Fu	ınd (continued)
Investor CHF (Hedged):		
Accumulation Issued	409	195
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(2,456) (2,047)	(1,649) (1,454)
Investor EUR (Hedged):	(2,047)	(1,454)
Accumulation		
Issued	852	410
Issued from reinvestment of distributions	0	0
Redeemed during the year	(648)	(603)
	204	(193)
Investor GBP (Hedged):		
Accumulation Issued	57	25
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(12)	(9)
Investor NOV (Hadgad):	45	16
Investor NOK (Hedged): Accumulation		
Issued	207	22
Issued from reinvestment of	0	0
distributions Redeemed during the year	(23)	(30)
Redeemed during the year	184	(8)
Administrative:	101	(0)
Accumulation		
Issued	198	255
Issued from reinvestment of distributions	0	0
Redeemed during the year	(96)	(413)
	102	(158)
Administrative SEK (Hedged):		
Accumulation Issued	889	1,474
Issued from reinvestment of	003	1,474
distributions	0	0
Redeemed during the year	(838)	(169)
	51	1,305
E Class: Accumulation		
Issued	4,444	2,644
Issued from reinvestment of		
distributions	(2.754)	0 (F. C12)
Redeemed during the year	(3,754)	(5,612) (2,968)
Income	030	(2,300)
Issued	9,364	7,456
Issued from reinvestment of		
distributions Redeemed during the year	8	6 (7.510)
Redeemed during the year	(6,684) 2,688	(7,519) (57)
E Class (Currency Exposure):	2,000	(37)
Accumulation		
Issued	1,297	386
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,161)	(1,781)
	136	(1,395)
Income		
Issued	884	256
Issued from reinvestment of distributions	0	0
Redeemed during the year	(283)	(306)
	601	(50)

	As at 31-Dec-2023	As at 31-Dec-2022
F.C. CUE (II. I. IV	Global Bond Fu	nd (continued)
E Class CHF (Hedged): Accumulation		
Issued	171	26
Issued from reinvestment of distributions	0	0
Redeemed during the year	(124)	(37)
	47	(11)
E Class EUR (Hedged):		
Accumulation Issued	7,397	5,158
Issued from reinvestment of	1,551	3,130
distributions	0	0
Redeemed during the year	(8,217)	(11,634)
	(820)	(6,476)
Income Issued	1,706	741
Issued from reinvestment of	1,700	741
distributions	0	0
Redeemed during the year	(788)	(1,225)
	918	(484)
E Class NOK (Hedged): Accumulation		
Issued	N/A	0
Issued from reinvestment of	NI/A	0
distributions Redeemed during the year	N/A N/A	(1)
Redeemed during the year	N/A	(1)
G Retail EUR (Hedged):	14/7 ((1)
Income		
Issued	1,467	191
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,442)	(4,603)
	25	(4,412)
H Institutional: Accumulation		
Issued	19,106	34,334
Issued from reinvestment of		_
distributions Redeemed during the year	(21.125)	(22.007)
Redeemed during the year	(21,135) (2,029)	(33,907)
Income	(2,023)	727
Issued	14	0
Issued from reinvestment of	0	0
distributions Redeemed during the year	(6)	(30)
Redeemed during the year	8	(30)
H Institutional (Currency Exposure):	, and the second	(55)
Accumulation		
Issued	40,012	71,651
Issued from reinvestment of distributions	0	0
Redeemed during the year	(60,616)	(33,844)
	(20,604)	37,807
M Retail:		
Income II Issued	1,349	33
Issued from reinvestment of	1,545	33
distributions	1	0
Redeemed during the year	(1,411)	(48)
M D-t-: HIVD /II I I I'	(61)	(15)
M Retail HKD (Unhedged): Income II		
Issued	1,451	0
Issued from reinvestment of		•
distributions Redeemed during the year	(13)	(227)
Redeemed during the year	(13) 1,438	(227)
	1,750	(441)

M Retail SEK (Hedged):		As at 31-Dec-2023 As at 31-Dec-2022 Global Bond Fund (continued)		
Accumulation Issued from reinvestment of distributions Issued om reinvestment of distributions Issued Issued Issued Issued Issued Issued Issued Issued Issued Issued Issued Issued Issued Issued Issued I	M Retail SEK (Hedged):	Global Bolla Fa	na (continuea)	
Ssued from reinvestment of distributions	Accumulation	21/2	0	
distributions N/A 0 Redeemed during the year N/A (1) M Retail SGD (Hedged): Income II Issued 1,470 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year (100) N/A R Class EUR (Hedged): Accumulation Issued 106 161 Issued from reinvestment of distributions 0 0 Redeemed during the year (89) (159) 17 2 17 2 T Class: Accumulation Issued 289 187 185 Issued from reinvestment of distributions 0		N/A	0	
M Retail SGD (Hedged):		N/A	0	
M Retail SGD (Hedged): Income II Issued 1,470 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year (100) N/A R Class EUR (Hedged): Accumulation Issued 106 161 Issued from reinvestment of distributions 0 0 Redeemed during the year (89) (159) T Class: Accumulation Issued 289 187 Issued from reinvestment of distributions 0 0 Redeemed during the year (265) (863) 24 (676) 14 Issued from reinvestment of distributions 1 1 Income Issued 236 14 Issued from reinvestment of distributions 1 1 Redeemed during the year (34) (74) T Class EUR (Hedged): Accumulation Issued 1,431 283 Issued from reinvestment of distributions 0 0 Redeemed during the year (432) (480) 999 (197) W Class: Accumulation Issued 10,994 1,762 <	Redeemed during the year	N/A		
Income I		N/A	(1)	
Issued 1,470 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year (100) N/A R Class EUR (Hedged):				
distributions 0		1,470	N/A	
Redeemed during the year		0	NI/A	
1,370				
R Class EUR (Hedged): Accumulation Issued from reinvestment of distributions Redeemed during the year Class:	nedectified during the year			
Sasued from reinvestment of distributions 0 0 0 0	Accumulation		161	
distributions 0 0 0 Redeemed during the year (89) (159) T	155464	100	101	
T Class:		0	0	
T Class:	Redeemed during the year			
Saued Saued Say	TC	17	2	
Sasued from reinvestment of distributions 0 0 0				
distributions 0 0 Redeemed during the year (265) (863) 1 24 (676) Income 236 14 Issued from reinvestment of distributions 1 1 Redeemed during the year (34) (74) 203 (59) 7 T Class EUR (Hedged): Accumulation 1,431 283 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (432) (480) 999 (197) W Class: Accumulation 10,994 1,762		289	187	
Redeemed during the year (265) (863) 24 (676) 1		0	0	
Income Issued 236				
Issued from reinvestment of distributions 1 1 Redeemed during the year (34) (74) T Class EUR (Hedged):		24	(676)	
Sisued from reinvestment of distributions		226	1.4	
distributions 1 1 Redeemed during the year (34) (74) 203 (59) T Class EUR (Hedged):		236	14	
T Class EUR (Hedged): Accumulation Issued		1	1	
T Class EUR (Hedged):	Redeemed during the year	` '		
Sasued S	T.C. SUD (U. I. IV	203	(59)	
Issued from reinvestment of distributions 0 0 Redeemed during the year (432) (480) 999 (197) W Class:				
distributions 0 0 Redeemed during the year (432) (480) 999 (197) W Class:		1,431	283	
Redeemed during the year (432) (480) 999 (197) W Class:		0	0	
W Class: Accumulation Issued				
Accumulation Issued 10,994 1,762 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (1,518) (2,003) 9,476 (241) Income Issued 5,155 645 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (297) (458) Income II Issued 51 N/A Income II Issued 51 N/A Value of the year 0 N/A W Class (Currency Exposure): Accumulation Issued N/A 0 Redeemed during the year N/A (1)		999	(197)	
Issued 10,994 1,762 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,518) (2,003) 9,476 (241) Income 5,155 645 Issued from reinvestment of distributions 0 0 Redeemed during the year (297) (458) Income II 1ssued 51 N/A Issued from reinvestment of distributions 0 N/A N/A Redeemed during the year 0 N/A N/A W Class (Currency Exposure): Accumulation Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A 0 Issued from reinvestment of distributions N/A 0				
Issued from reinvestment of distributions 0 0 Redeemed during the year (1,518) (2,003) 9,476 (241) Income 5,155 645 Issued from reinvestment of distributions 0 0 Redeemed during the year (297) (458) Income II 18sued 51 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A W Class (Currency Exposure): Accumulation 51 N/A Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A 0 Redeemed during the year N/A 0		10,994	1,762	
Redeemed during the year (1,518) (2,003) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241) (241)				
9,476				
Income Issued	Redeemed during the year			
Issued from reinvestment of distributions 0 0 Redeemed during the year (297) (458) 4,858 187 Income II 51 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A W Class (Currency Exposure): Accumulation N/A 0 Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)	Income	37.7.0	(= /	
distributions 0 0 Redeemed during the year (297) (458) 4,858 187 Income II 51 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A W Class (Currency Exposure): Accumulation N/A 0 Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)		5,155	645	
Redeemed during the year (297)		0	0	
4,858 187 Income II Issued 51 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A W Class (Currency Exposure): Accumulation Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)				
Issued 51 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A W Class (Currency Exposure): Accumulation Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)				
Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A W Class (Currency Exposure): Accumulation Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)		F.4	N1/ A	
distributions 0 N/A Redeemed during the year 0 N/A 51 N/A W Class (Currency Exposure):		51	N/A	
W Class (Currency Exposure): Accumulation Issued N/A Issued from reinvestment of distributions N/A Redeemed during the year N/A N/A N/A N/A N/A O Redeemed during the year N/A (1)		0	N/A	
W Class (Currency Exposure): Accumulation Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)	Redeemed during the year			
Accumulation Issued N/A 0 Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)	W.Cl. /C. 5	51	N/A	
Issued from reinvestment of distributions N/A 0 Redeemed during the year N/A (1)	Accumulation			
distributions N/A 0 Redeemed during the year N/A (1)		N/A	0	
Redeemed during the year N/A (1)		N/A	0	
N/A (1)				
		N/A	(1)	

	As at 31-Dec-2023	As at 31-Dec-2022
	Global Bond Fu	ınd (continued)
Income Issued	N/A	0
Issued from reinvestment of		
distributions Redeemed during the year	N/A N/A	(1)
nedeemed during the year	N/A	(1)
W Class CHF (Hedged):		
Accumulation Issued	1,336	502
Issued from reinvestment of		
distributions Redeemed during the year	0 (529)	(970)
Nedeeliled during the year	807	(468)
Income		
Issued from reinvestment of	476	36
distributions	0	0
Redeemed during the year	(36)	(26)
W Class EUR (Hedged):	440	10
Accumulation		
Issued	1,766	805
Issued from reinvestment of distributions	0	0
Redeemed during the year	(337)	(1,199)
	1,429	(394)
Income Issued	394	159
Issued from reinvestment of		
distributions Redeemed during the year	(184)	(107)
nedecined during the year	210	52
W Class GBP (Hedged):		
Accumulation Issued	1,526	206
Issued from reinvestment of		
distributions Redeemed during the year	0 (51)	(64)
nedecined during the year	1,475	142
Income	F.4.C	240
Issued from reinvestment of	546	249
distributions	0	0
Redeemed during the year	(281)	(478)
W Class NOK (Hedged):	265	(229)
Accumulation		
Issued from reinvestment of	77	8
distributions	0	0
Redeemed during the year	(1)	0
W Class SEK (Hedged):	76	8
Accumulation		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(1)
M Class CCD (Hadrad):	N/A	(1)
W Class SGD (Hedged): Income II		
Issued	1,135	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	(86)	N/A
	1,049	N/A

	As at 31-Dec-2023 As at 31-Dec-2022 Global Bond ESG Fund	
Institutional:	Global Bon	a ESG Funa
Accumulation		
Issued	14,597	19,756
Issued from reinvestment of distributions	0	0
Redeemed during the year	(17,039)	(10,249)
	(2,442)	9,507
Income Issued	651	6,056
Issued from reinvestment of	031	0,030
distributions	7	1
Redeemed during the year	(2,915)	(1,272)
Institutional CHF (Hedged):	(2,257)	4,785
Accumulation		
Issued	23,218	51,831
Issued from reinvestment of distributions	0	0
Redeemed during the year	(9,352)	(4,396)
	13,866	47,435
Institutional EUR (Currency Exposure):		
Accumulation Issued	23	1,418
Issued from reinvestment of	23	1,110
distributions	0	0
Redeemed during the year	(467)	(1,060)
Institutional EUR (Hedged):	(444)	358
Accumulation		
Issued	44,250	71,834
Issued from reinvestment of distributions	0	0
Redeemed during the year	(52,147)	(27,284)
	(7,897)	44,550
Income	4 224	2.526
Issued from reinvestment of	1,224	3,526
distributions	0	0
Redeemed during the year	(6,593)	(3,843)
Latin de la Contraction de la	(5,369)	(317)
Institutional GBP (Currency Exposure): Income		
Issued	72	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	72	1
Institutional GBP (Hedged):		
Accumulation Issued	13,566	670
Issued from reinvestment of	15,500	070
distributions	0	0
Redeemed during the year	(3,331)	(2,038)
Income	10,235	(1,368)
Income Issued	28,417	4,565
Issued from reinvestment of		
distributions Pedeemed during the year	(20.222)	(2.442)
Redeemed during the year	(29,333) (909)	(2,443) 2,125
Institutional GBP (Unhedged):	(303)	2,123
Income	70.	
Issued from reinvestment of	701	422
distributions	0	0
Redeemed during the year	(2,013)	(630)
	(1,312)	(208)

	As at 31-Dec-2023 As at 31-Dec-2022	
	Global Bond ESG	
Institutional NOK (Hedged):		
Accumulation Issued	101,027	106,405
Issued from reinvestment of	101,027	100,403
distributions	0	0
Redeemed during the year	(36,508)	(25,926)
	64,519	80,479
Institutional NZD (Hedged): Income		
Issued	107	152
Issued from reinvestment of	122	70
distributions Redeemed during the year	122 0	79 (208)
nedecined during the year	229	23
Institutional SEK (Hedged):		
Accumulation	4.466	4.625
Issued Issued from reinvestment of	4,166	1,625
distributions	0	0
Redeemed during the year	(6,064)	(1,496)
	(1,898)	129
Investor: Accumulation		
Issued	582	569
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(198)	(813)
Administrative:	384	(244)
Accumulation		
Issued	N/A	5
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(213)
neaconica dannig the year	N/A	(208)
Income		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(1)
	N/A	(1)
Administrative SEK (Hedged):		
Accumulation Issued	900	N/A
Issued from reinvestment of	300	14/7 (
distributions	0	N/A
Redeemed during the year	(29)	N/A
F. Cl	871	N/A
E Class: Income		
Issued	98	251
Issued from reinvestment of	0	0
distributions Redeemed during the year	0 (39)	(39)
nedecined during the year	59	212
E Class CHF (Hedged):		
Accumulation	460	0
Issued Issued from reinvestment of	168	8
distributions	0	0
Redeemed during the year	(4)	0
	164	8
E Class EUR (Hedged):		
Accumulation Issued	1,093	744
Issued from reinvestment of		
distributions	0	0
Redeemed during the year	(869) 224	(1,144)
	224	(400)

	As at 31-Dec-2023 Global Bond ESG	As at 31-Dec-2022 Fund (continued)
Z Class AUD (Hedged): Income		
Issued	14,196	18,505
Issued from reinvestment of distributions	1.041	557
Redeemed during the year	1,041 (2,947)	(4,344)
Treatenness daring the year	12,290	14,718
		5 U.S. 1
Institutional:	Global Bond	Ex-US Fund
Accumulation		
Issued Issued from reinvestment of	3,030	2,995
distributions	0	0
Redeemed during the year	(2,974)	(5,454)
Incomo	56	(2,459)
Income Issued	408	31
Issued from reinvestment of distributions	42	26
Redeemed during the year	(229)	36 (978)
neactified during the year	222	(911)
Institutional EUR (Hedged):		
Accumulation Issued	776	1,935
Issued from reinvestment of		
distributions Redeemed during the year	(2,263)	(434)
Nedeeliled during the year	(1,487)	1,501
Investor:		·
Accumulation Issued	0	11
Issued from reinvestment of		
distributions Redeemed during the year	(21)	(427)
Redeemed during the year	(21)	(427)
Administrative:	(= -/	(****)
Accumulation Issued	14	14
Issued from reinvestment of		
distributions Redeemed during the year	(79)	(35)
Redeemed during the year	(65)	(21)
E Class:	X 7	,
Income Issued	4,164	6,630
Issued from reinvestment of	4,104	0,030
distributions	18	8
Redeemed during the year	(3,066) 1,116	(8,332) (1,694)
E Class (Currency Exposure):	.,	(1700.17
Income Issued	187	1,441
Issued from reinvestment of	107	1,771
distributions	(1.502)	0 (4.735)
Redeemed during the year	(1,583) (1,395)	(1,725)
H Institutional:	(1,555)	(201)
Accumulation Issued	10,646	8,239
Issued from reinvestment of		0,233
distributions	0 (7.106)	0
Redeemed during the year	(7,106) 3,540	(7,676) 563
Z Class:	5,510	505
Accumulation Issued	0	0
Issued from reinvestment of	U	U
distributions	0	0
Redeemed during the year	- 0	(2,092)
	U	(८,03८)

Income Income Income Income Institutional Eugled from reinvestment of distributions Income	As at 31-Dec-2023 As at 31-Dec-2022		
Accumulation S,375 6,545 Issued from reinvestment of distributions 0 0 Redeemed during the year (6,119) (13,417) (744)		Global High Yi	eld Bond Fund
Issued from reinvestment of distributions 5,375 6,545 Issued from reinvestment of distributions 0 0 Redeemed during the year (6,119) (13,417) (744) (6,872) Income (6,119) (13,417) Income (1,357) 966 Issued from reinvestment of distributions 58 51 Redeemed during the year (2,852) (14,027) Institutional CHF (Hedged): 23 31 Accumulation 30 0 Issued from reinvestment of distributions 0 0 Redeemed during the year (10) (550) Income 124 133 Issued from reinvestment of distributions 0 0 Redeemed during the year (106) (1,560) Institutional EUR (Hedged): 6,295 7,994 Issued from reinvestment of distributions 0 0 Redeemed during the year (10,488) (24,025) Redeemed during the year (10,488) (24,025) Income			
distributions 0 0 0 Redeemed during the year (6,119) (13,417) (6,872) Income Issued 1,357 966 Issued from reinvestment of distributions 58 51 Redeemed during the year (2,852) (14,027) (14,437) (13,010) Institutional CHF (Hedged): Accumulation Issued from reinvestment of distributions 0 0 0 Redeemed during the year (34) (681) (11) (6550) Income Issued from reinvestment of distributions 0 0 0 Redeemed during the year (106) (1,560) Institutional EUR (Hedged): Accumulation Issued from reinvestment of distributions 0 0 0 Redeemed during the year (106) (1,560) Income Issued from reinvestment of distributions 0 0 0 Redeemed during the year (106) (1,560) Income Issued from reinvestment of distributions 0 0 0 O O O O O O O		5,375	6,545
Redeemed during the year (6,119) (13,417) Income (744) (6,872) Income 1,357 966 Issued from reinvestment of distributions 58 51 Redeemed during the year (2,852) (14,027) Institutional CHF (Hedged): 2,852 (14,027) Accumulation 31 1 Issued from reinvestment of distributions 0 0 Redeemed during the year (34) (681) Income (11) (650) Income 124 133 Issued from reinvestment of distributions 0 0 Redeemed during the year (106) (1,560) Institutional EUR (Hedged): Accumulation 18 (1,427) Institutional EUR (Hedged): Accumulation 0		0	
Income Issued Issued from reinvestment of distributions Is			
Income Issued	nedeemed during the year		
Saued from reinvestment of distributions 58 51 Redeemed during the year (2,852)	Income	,	() / ·
distributions S8 S1 Redeemed during the year (2,852)		1,357	966
Redeemed during the year		5.0	51
Institutional CHF (Hedged):			
Accumulation Issued			
Issued from reinvestment of distributions 0 0 Redeemed during the year (34) (681) Income Issued Issued from reinvestment of distributions 124 133 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (106) (1,560) 1 Institutional EUR (Hedged): Accumulation Issued 6,295 7,994 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (10,488) (24,025) (24,025) Issued from reinvestment of distributions 145 159 159 Redeemed during the year (6,642) (4,069) (2,548) 5,610 1 Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0	Institutional CHF (Hedged):		
Issued from reinvestment of distributions 0 0 Redeemed during the year (34) (681) Income Issued 124 133 Issued from reinvestment of distributions 0 0 Redeemed during the year (106) (1,560) Redeemed during the year (106) (1,560) Institutional EUR (Hedged): Accumulation Issued 6,295 7,994 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (10,488) (24,025) (24,025) Issued from reinvestment of distributions 145 159 (4,193) (16,031) Income Issued from reinvestment of distributions 145 159 (2,548) 5,610 Institutional GBP (Hedged): Accumulation Issued 1,736 1,473 1,473 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (1,117) (13,780) 619 (12,307) Income Issued 14,947 22,851 18 18 18 18 18 <td< td=""><td></td><td>23</td><td>31</td></td<>		23	31
distributions 0 0 0		23	51
Income Issued		0	0
Income Issued 124	Redeemed during the year		, ,
Issued 124 133 Issued from reinvestment of distributions 0 0 Redeemed during the year (106) (1,560) Institutional EUR (Hedged): Accumulation Issued 18 (1,427) Institutional EUR (Hedged): Accumulation Issued 6,295 7,994 Issued from reinvestment of distributions 0 0 Redeemed during the year (10,488) (24,025) Income 3,949 9,520 Issued from reinvestment of distributions 145 159 Redeemed during the year (6,642) (4,069) C,548) 5,610 Institutional GBP (Hedged): Accumulation Issued 1,736 1,473 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,117) (13,780) Income 14,947 22,851 Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) (18,322) (36,330) Investor: Accumulation Issued 39 0		(11)	(650)
Issued from reinvestment of distributions 0 0 0 Redeemed during the year (106) (1,560) Issued from reinvestment of distributions 0 0 Redeemed during the year (106) (1,560) Institutional EUR (Hedged):		124	133
Redeemed during the year 106 1,560 18 (1,427 18 (1,427 18 (1,427 18 (1,427 18 (1,427 18 (1,427 18 (1,427 18 18 (1,427 18 18 (1,427 18 18 (1,427 18 18 (1,427 18 18 (1,427 18 18 (1,427 18 18 (1,427 18 18 18 (1,427 18 18 18 (1,427 18 18 18 18 18 18 18 1		121	133
18			-
Institutional EUR (Hedged): Accumulation Sued G,295 7,994 Issued from reinvestment of distributions 0 0 Redeemed during the year (10,488) (24,025) (4,193) (16,031) Income Issued 3,949 9,520 Issued from reinvestment of distributions 145 159 Redeemed during the year (6,642) (4,069) Institutional GBP (Hedged): Accumulation Issued from reinvestment of distributions 0 0 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,117) (13,780) Income Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) Ilsued from reinvestment of distributions 39 0 Issued from reinvestment of distributions 0 0 Redeemed during the year (32) (753) Income Issued 1 N/A Issued from reinvestment of distributions 0 N/A	Redeemed during the year	. , ,	
Accumulation Issued 6,295 7,994 Issued from reinvestment of distributions 0 0 0 0 0 0 0 0 0	Institutional FLID (Hadrad)	18	(1,427)
Sasued from reinvestment of distributions 0 0 0			
distributions 0 0 Redeemed during the year (10,488) (24,025) (4,193) (16,031) Income 3,949 9,520 Issued from reinvestment of distributions 145 159 Redeemed during the year (6,642) (4,069) Redeemed during the year (2,548) 5,610 Institutional GBP (Hedged):		6,295	7,994
Redeemed during the year		0	0
(4,193) (16,031) Income Issued 3,949 9,520 Issued from reinvestment of distributions 145 159 Redeemed during the year (6,642) (4,069) (2,548) 5,610 Institutional GBP (Hedged):		-	
Income Issued 3,949 9,520 Issued from reinvestment of distributions 145 159 Redeemed during the year (6,642) (4,069) (2,548) 5,610 Institutional GBP (Hedged): Accumulation Issued 1,736 1,473 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (1,117) (13,780) Income Issued 14,947 22,851 Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) (18,322) (36,330) Investor: Accumulation Issued 39 0 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (32) (753) Income Income Issued 1 N/A Issued from reinvestment of distributions 0 0 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A	nedectrica during the year		
Saued from reinvestment of distributions	Income		
distributions 145 159 Redeemed during the year (6,642) (4,069) (2,548) 5,610 Institutional GBP (Hedged):		3,949	9,520
Redeemed during the year		145	159
Institutional GBP (Hedged): Accumulation Issued			
Accumulation Issued 1,736 1,473 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,117) (13,780) Income 619 (12,307) Income 14,947 22,851 Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) (18,322) (36,330) Investor: Accumulation 39 0 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (32) (753) 1 Income Issued 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A		(2,548)	5,610
Issued 1,736 1,473 Issued from reinvestment of distributions 0 0 Redeemed during the year (1,117) (13,780) Income 619 (12,307) Income 14,947 22,851 Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) Investor: Accumulation 39 0 Issued from reinvestment of distributions 0 0 0 Redeemed during the year (32) (753) 7 (753) Income Issued 1 N/A 1 N/A 1 N/A 1 Redeemed during the year 0 N/A 1 Redeemed during the year 0 N/A 1 N/A 1 N/A 1 N/A 1 1 N/A 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 <td></td> <td></td> <td></td>			
Issued from reinvestment of distributions 0 0 Redeemed during the year (1,117) (13,780) Income 619 (12,307) Income 14,947 22,851 Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) (18,322) (36,330) Investor: Accumulation Issued 39 0 Issued from reinvestment of distributions 0 0 Redeemed during the year (32) (753) Income 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A		1 736	1 473
Redeemed during the year		1,730	1,173
Same			
Income Issued 14,947 22,851 Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) Investor:	Redeemed during the year		
Issued 14,947 22,851 Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) (18,322) (36,330) Investor:	Income	619	(12,307)
Issued from reinvestment of distributions 53 46 Redeemed during the year (33,322) (59,227) (18,322) (36,330) Investor:		14,947	22,851
Redeemed during the year (33,322) (59,227) (18,322) (36,330) Investor:	Issued from reinvestment of		
(18,322) (36,330) Investor:			
Investor:	Redeemed during the year		
Accumulation 39 0 Issued from reinvestment of distributions 0 0 Redeemed during the year (32) (753) 7 (753) Income 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A	Investor	(10,322)	(30,330)
Issued from reinvestment of distributions 0 0 Redeemed during the year (32) (753) 7 (753) Income 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A			
distributions 0 0 Redeemed during the year (32) (753) 7 (753) Income 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A		39	0
Redeemed during the year (32) (753) 7 (753) Income Issued 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A		0	0
7 (753) Income			
Issued 1 N/A Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A			
Issued from reinvestment of distributions 0 N/A Redeemed during the year 0 N/A			
distributions 0 N/A Redeemed during the year 0 N/A		1	N/A
Redeemed during the year 0 N/A		0	N/A
1 N/A			
		1	N/A

	As at 31-Dec-2023 As at 31-Dec-202 Global High Yield Bond Fund (continued)	
Investor EUR (Hedged): Accumulation		
Issued Issued from reinvestment of	62	899
distributions	0	0 (550)
Redeemed during the year	(413)	(550) 349
Administrative:		
Accumulation Issued	19	105
Issued from reinvestment of distributions	0	0
Redeemed during the year	(477)	(710)
	(458)	(605)
Income Issued	20	49
Issued from reinvestment of distributions	0	0
Redeemed during the year	(624)	(780)
nedectified during the year	(604)	(731)
Administrative EUR (Hedged):		
Issued	N/A	0
Issued from reinvestment of distributions	N/A	1
Redeemed during the year	N/A	(197)
	N/A	(196)
Administrative GBP (Hedged): Income		
Issued	N/A	1
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(107)
	N/A	(106)
BM Retail: Income II Issued	407	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	(84)	0
	323	1
E Class: Accumulation Issued	771	1,171
Issued from reinvestment of	771	1,171
distributions	0	0
Redeemed during the year	(1,608) (837)	(2,802)
Income	(657)	(1,031)
Issued	9,437	14,617
Issued from reinvestment of distributions	23	22
Redeemed during the year	(11,547)	(16,703) (2,064)
E Class EUR (Hedged):	(2,087)	(2,004)
Accumulation Issued	1,838	3,171
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,761)	(4,821)
	(923)	(1,650)
Income Issued	411	290
Issued from reinvestment of		
distributions Redeemed during the year	(581)	(810)
neucemen numing the year	(169)	(520)
	, <i>I</i>	\- · - /

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	Global High Yield Bond Fund (continued)		
E Class GBP (Hedged):	Funa (co	ntinuea)	
Income Issued	7	6	
Issued from reinvestment of			
distributions Redeemed during the year	(261)	(29)	
nedeemed during the year	(254)	(23)	
E Class SGD (Hedged):		, ,	
Income Issued	392	193	
Issued from reinvestment of distributions	15	9	
Redeemed during the year	(253)	(607)	
	154	(405)	
H Institutional:			
Accumulation Issued	6,200	11,210	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(10,385)	(5,391)	
nedecined during the year	(4,185)	5,819	
Income	4 226	165	
Issued from reinvestment of	1,326	165	
distributions	1	0	
Redeemed during the year	(980)	(767)	
M Dataile	347	(602)	
M Retail: Income			
Issued	101	326	
Issued from reinvestment of distributions	3	2	
Redeemed during the year	(302)	(769)	
	(198)	(441)	
Income II Issued	16,140	23,666	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(16,524)	(30,871)	
	(384)	(7,205)	
R Class: Accumulation			
Issued	7	834	
Issued from reinvestment of	_	_	
distributions	(30)	(E 248)	
Redeemed during the year	(39)	(5,248) (4,414)	
T Class:	V- /	() /	
Accumulation	F.7	1.5	
Issued from reinvestment of	57	15	
distributions	0	0	
Redeemed during the year	(72)	(121)	
Income	(15)	(106)	
Issued	101	15	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(24)	(42)	
	77	(27)	
T Class EUR (Hedged):			
Accumulation Issued	N/A	0	
Issued from reinvestment of			
distributions Redeemed during the year	N/A N/A	(130)	
neucemen numing the year	N/A	(130)	
	, ,	(.50)	

	As at 31-Dec-2023 Global Invest Credit	
Institutional: Accumulation		
Issued	63,058	44,338
Issued from reinvestment of distributions	0	0
Redeemed during the year	(55,616)	(76,437)
Income	7,442	(32,099)
Issued	21,079	7,013
Issued from reinvestment of distributions	132	125
Redeemed during the year	(13,586)	(16,764)
	7,625	(9,626)
Institutional (Currency Exposure): Accumulation		
Issued	703	3,744
Issued from reinvestment of distributions	0	0
Redeemed during the year	(230)	(1,549)
Income	473	2,195
Issued	459	221
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,031)	(735)
	(572)	(514)
Institutional AUD (Hedged): Income		
Issued	170	95
Issued from reinvestment of distributions	0	0
Redeemed during the year	(326)	(7,762)
1 C C 1 CAP (II 1 II)	(156)	(7,667)
Institutional CAD (Hedged): Income Issued	N/A	35
Issued from reinvestment of		
distributions Redeemed during the year	N/A N/A	(37)
Nedeelined during the year	N/A	(1)
Institutional CHF (Hedged):		
Accumulation Issued	4,712	6,544
Issued from reinvestment of distributions	0	0
Redeemed during the year	(14,828)	(7,451)
,	(10,116)	(907)
Income Issued	888	521
Issued from reinvestment of distributions	1	1
Redeemed during the year	(1,219)	(1,364)
	(330)	(842)
Institutional CZK (Hedged): Income		
Issued from reinvestment of	0	0
distributions	0	1,556
Redeemed during the year	(19,074) (19,074)	(176,854) (175,298)
Institutional EUR (Currency Exposure): Accumulation	(13,074)	(173,230)
Issued from reinvestment of	890	1,445
Issued from reinvestment of distributions	0	0
Redeemed during the year	(830)	(741)
	60	704

	As at 31-Dec-2023	As at 31-Dec-2023 As at 31-Dec-2022	
	Global Inves	bal Investment Grade	
Institutional EUR (Hedged):	Credit Fund	(continued)	
Accumulation Issued	22,662	28,528	
Issued from reinvestment of			
distributions Redeemed during the year	0 (46,697)	(58,533)	
reaccined during the year	(24,035)	(30,005)	
Income	6 707	7.044	
Issued from reinvestment of	6,707	7,044	
distributions Redeemed during the year	0 (16,660)	(27,790)	
nedecined during the year	(9,953)	(20,733)	
Institutional GBP (Hedged): Accumulation	F 226	1 210	
Issued from reinvestment of	5,236	1,218	
distributions Redeemed during the year	(5,086)	(6,780)	
Nedeemed during the year	150	(5,562)	
Income Issued	26,883	12,235	
Issued from reinvestment of			
distributions	(41.147)	(66, 400)	
Redeemed during the year	(41,147) (14,218)	(66,400) (54,134)	
Institutional HUF (Hedged):	(14,210)	(54,154)	
Income	NI/A	F00	
Issued from reinvestment of	N/A	509	
distributions	N/A	3,701	
Redeemed during the year	N/A	(1,029,911)	
Institutional ILS (Hedged):	N/A	(1,025,701)	
Accumulation Issued	N/A	0	
Issued from reinvestment of			
distributions Redeemed during the year	N/A N/A	(531)	
Nedeelined during the year	N/A	(531)	
Institutional NOK (Hedged): Accumulation		(== 1)	
Issued	386	146	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(308)	(898)	
	78	(752)	
Institutional PLN (Hedged): Income	NIZA	0	
Issued from reinvestment of	N/A	0	
distributions	N/A	0	
Redeemed during the year	N/A N/A	(11,435)	
Institutional SEK (Hedged):	IN/A	(11,435)	
Accumulation Issued	13,501	1,808	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(5,706)	(37,339)	
	7,795	(35,531)	
Institutional SGD (Hedged):			
Income Issued	10,377	938	
Issued from reinvestment of		^	
distributions Redeemed during the year	(884)	(396)	
J) **	9,494	542	

	As at 31-Dec-2023 As at 31-Dec-20 Global Investment Grade Credit Fund (continued)	
Investor:		
Accumulation Issued	10,514	24,529
Issued from reinvestment of	. 675	2 1/323
distributions	0	0
Redeemed during the year	(16,970)	(43,856)
Income	(6,456)	(19,327)
Issued	4,619	7,701
Issued from reinvestment of	20	10
distributions Redeemed during the year	20 (4,216)	18 (2,854)
nedecined during the year	423	4,865
Investor AUD (Hedged):		
Income	40	024
Issued Issued from reinvestment of	49	824
distributions	0	0
Redeemed during the year	(344)	(133)
	(295)	691
Investor CAD (Hedged): Income		
Issued	N/A	0
Issued from reinvestment of	NI/A	0
distributions Redeemed during the year	N/A N/A	(175)
nedecined during the year	N/A	(175)
Investor CHF (Hedged):		. ,
Accumulation Issued	4	11
Issued from reinvestment of	4	11
distributions	0	0
Redeemed during the year	(63)	(94)
	(59)	(83)
Income Issued	39	16
Issued from reinvestment of	33	10
distributions	0	0
Redeemed during the year	(156)	(145)
Investor EUR (Hedged):	(117)	(129)
Accumulation		
Issued	956	672
Issued from reinvestment of distributions	0	0
Redeemed during the year	(759)	(1,603)
	197	(931)
Income		4.0
Issued Issued from reinvestment of	34	18
distributions	3	2
Redeemed during the year	(172)	(218)
	(135)	(198)
Investor GBP (Hedged): Income		
Issued	7	17
Issued from reinvestment of		
distributions Pedgement during the year	(17)	(61)
Redeemed during the year	(17)	(61) (44)
Investor RMB (Hedged):	(10)	(44)
Income		
Issued from reinvestment of	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(30)
	N/A	(30)

	As at 31-Dec-2023 As at 31-Dec-2023 Global Investment Grade Credit Fund (continued)	
Investor SGD (Hedged): Income		
Issued from reinvestment of	176	288
distributions	0 (226)	(151)
Redeemed during the year	(226) (50)	(151) 137
Administrative:		
Accumulation Issued	1,260	272
Issued from reinvestment of distributions	0	0
Redeemed during the year	(998)	(6,285)
	262	(6,013)
Income Issued	3,001	651
Issued from reinvestment of distributions	9	9
Redeemed during the year	(1,235)	(3,753)
	1,775	(3,093)
Administrative CHF (Hedged): Accumulation		
Issued	3	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(27)	(13)
	(24)	(13)
Administrative EUR (Hedged): Accumulation		
Issued	490	215
Issued from reinvestment of distributions	0	0
Redeemed during the year	(361)	(235)
	129	(20)
Income Issued	269	220
Issued from reinvestment of distributions	0	0
Redeemed during the year	(177)	(180)
	92	40
Administrative GBP (Hedged): Income		
Issued from reinvestment of	199	71
distributions	1	1
Redeemed during the year	(10) 190	(176) (104)
Administrative HKD (Unhedged):	190	(104)
Income	2.700	4.427
Issued from reinvestment of	2,789	4,427
distributions	0	0 (4.427)
Redeemed during the year	2,789	(4,427)
Administrative SEK (Hedged): Accumulation Issued		72.625
Issued from reinvestment of	64,371	72,625
distributions Redeemed during the year	(147 507)	(50.077)
Redeemed during the year	(147,507) (83,136)	(59,977) 12,648
Administrative SGD (Hedged):	,	,
Income Issued	1,998	9
Issued from reinvestment of		
distributions Redeemed during the year	(76)	(197)
	1,922	(188)

	As at 31-Dec-2023	As at 31-Dec-2022
	Global Invest Credit Fund	
BM Retail: Decumulation		
Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
E Class:	1	N/A
Accumulation		
Issued from reinvestment of	13,621	9,251
distributions	0	0
Redeemed during the year	(9,666) 3,955	(13,142)
Income		
Issued from reinvestment of	10,825	5,108
distributions	69	73
Redeemed during the year	(9,159) 1,735	(10,629) (5,448)
E Class CHF (Hedged): Accumulation	1,733	(5,440)
Issued	187	265
Issued from reinvestment of distributions	0	0
Redeemed during the year	(743)	(1,399)
F.Cl. FUD.C. F.	(556)	(1,134)
E Class EUR (Currency Exposure): Income Issued	0	0
Issued from reinvestment of		
distributions Redeemed during the year	0	(140)
nedecined during the year	0	(140)
E Class EUR (Hedged): Accumulation		
Issued	14,345	12,147
Issued from reinvestment of distributions	0	0
Redeemed during the year	(22,720)	(16,618)
Income	(8,375)	(4,471)
Issued	945	946
Issued from reinvestment of distributions	1	1
Redeemed during the year	(2,371)	(3,458)
C Class CDD (Hadrad)	(1,425)	(2,511)
E Class GBP (Hedged): Income	226	124
Issued from reinvestment of	336	134
distributions	3	3
Redeemed during the year	(425) (86)	(535)
E Class SGD (Hedged):	(00)	(330)
Income Issued	2,589	862
Issued from reinvestment of distributions	14	4
Redeemed during the year	(723)	(875)
111 25 2 1	1,880	(9)
H Institutional: Accumulation		
Issued from reinvestment of	37,906	21,140
Issued from reinvestment of distributions	0	0
Redeemed during the year	(29,500)	(13,895)
	8,406	7,245

	As at 31-Dec-2023 Global Inves	As at 31-Dec-2022 tment Grade
	Credit Fund	(continued)
Income Issued	720	1,741
Issued from reinvestment of distributions	36	33
Redeemed during the year	(766)	(1,125)
	(10)	649
H Institutional (Currency Exposure): Accumulation Issued	38,276	22,933
Issued from reinvestment of distributions	0	0
Redeemed during the year	(51,448)	(84)
	(13,172)	22,849
M Retail: Decumulation Issued	1	N/A
Issued from reinvestment of		
distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income	ı	IV/A
Issued Issued from reinvestment of	724	326
distributions	3	2
Redeemed during the year	(475)	(2,065)
	252	(1,737)
Income II Issued	10,209	5,726
Issued from reinvestment of	2	1
distributions Redeemed during the year	(10,336)	(7,045)
nedeemed during the year	(125)	(1,318)
M Retail HKD (Unhedged): Income Issued	116	103
Issued from reinvestment of distributions	0	0
Redeemed during the year	(87)	0
	29	103
R Class: Accumulation Issued	29	143
Issued from reinvestment of distributions	0	0
Redeemed during the year	(534)	(790)
	(505)	(647)
Income Issued	92	30
Issued from reinvestment of distributions	1	0
Redeemed during the year	(149)	(122)
R Class EUR (Hedged):	(56)	(92)
Income Issued	0	3
Issued from reinvestment of distributions	0	0
Redeemed during the year	(86)	(275)
R Class GBP (Hedged):	(86)	(272)
Income Issued	170	285
Issued from reinvestment of distributions	0	0
Redeemed during the year	(450)	(428)
	(280)	(143)

		As at 31-Dec-2023 As at 31-Dec-2022 Global Investment Grade Credit Fund (continued)	
T Class:			
Accumulation Issued	396	333	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(807)	(985)	
	(411)	(652)	
T Class EUR (Hedged):			
Accumulation Issued	234	58	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(160)	(111)	
	74	(53)	
W Class:			
Accumulation Issued	3,701	802	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(2,903)	(3,534)	
	798	(2,732)	
Income			
Issued	1,506	600	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(522)	(1,279)	
	984	(679)	
W Class CHF (Hedged):			
Accumulation Issued	301	55	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(379) (78)	(893)	
W Class EUR (Hedged):	(10)	(050)	
Accumulation Issued	1,164	3,284	
Issued from reinvestment	.,,	3720 .	
of distributions	0	0	
Redeemed during the year	(1,172)	(16,428)	
Income	(8)	(13,144)	
Issued	454	32	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(47)	(116)	
neacemed during the year	407	(84)	
W Class GBP (Hedged):			
Accumulation Issued	193	378	
Issued from reinvestment	195	3/6	
of distributions	0	0	
Redeemed during the year	(182)	(44)	
Income	11	334	
Issued	848	94	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(133)	(881)	
	715	(787)	
W Class SGD (Hedged):			
Income Issued	1,282	561	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(65) 1,217	(81) 480	
	1,21/	400	

		As at 31-Dec-2022 ent Grade Credit
Institutional:	ESG	Fund
Accumulation Issued	1 005	3,548
Issued from reinvestment	1,995	·
of distributions Redeemed during the year	(2,224)	(835)
nedeelined during the year	(2,224)	2,713
Income Issued	13,051	582
Issued from reinvestment	13,031	302
of distributions	2 (1.100)	(1.240)
Redeemed during the year	(1,188) 11,865	(1,240)
Institutional CHF (Hedged): Accumulation Issued	2,323	5,476
Issued from reinvestment	0	٥
of distributions Redeemed during the year	(3,109)	0 (1,599)
	(786)	3,877
Income Issued	130	3
Issued from reinvestment	0	0
of distributions Redeemed during the year	(9)	(54)
neaconnea daring the year	121	(51)
Institutional EUR (Hedged): Accumulation Issued	37,792	15,414
Issued from reinvestment of distributions	0	0
Redeemed during the year	(7,755)	(12,338)
• ,	30,037	3,076
Income Issued	7,132	46,158
Issued from reinvestment of distributions	0	40
Redeemed during the year	(17,617)	(10,802)
	(10,485)	35,396
Institutional GBP (Hedged): Accumulation		
Issued	4,418	2,854
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,761)	(2,656)
	(4,343)	198
Income Issued	20,237	452
Issued from reinvestment of distributions	0	0
Redeemed during the year	(564)	(5,089)
	19,673	(4,637)
Institutional SEK (Hedged): Accumulation		
Issued from reinvestment	292	106
Issued from reinvestment of distributions	0	0
Redeemed during the year	(99) 193	106
Investor:	155	100
Accumulation Issued	0	11
Issued from reinvestment		11
of distributions	0 (11)	0
Redeemed during the year	(11)	11
	. , ,	

	As at 31-Dec-2023 Global Investme ESG Fund (
Investor EUR (Hedged): Accumulation	·	<u> </u>
Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Income	1	IV/A
Issued Issued from reinvestment	1	N/A
of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Administrative SEK (Hedged): Accumulation Issued	26,799	30,800
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (11,000)	0 (17,723)
, , , , , , , , , , , , , , , , , , ,	15,799	13,077
E Class: Accumulation Issued	913	44
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (27)	(216)
	886	(172)
Income Issued	374	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8)	(29) (29)
E Class CHF (Hedged): Accumulation	300	(23)
Issued	5	47
Issued from reinvestment of distributions	0	0
Redeemed during the year	(17)	(6) 41
Income	(12)	71
Issued from reinvestment	0	0
of distributions	0	0
Redeemed during the year	0	0
E Class EUR (Hedged): Accumulation	2.222	
Issued from reinvestment	3,233	60
of distributions	0 (4.722)	0
Redeemed during the year	(1,733) 1,500	(363)
Income		
Issued from reinvestment	38	13
of distributions	0	(20)
Redeemed during the year	(33)	(29) (16)
E Class GBP (Hedged): Accumulation	26	0
Issued from reinvestment	26	0
of distributions	0	0
Redeemed during the year	0 26	0

		31 December 2023
	As at 31-Dec-2023	As at 31-Dec-2022
		ent Grade Credit
	ESG Fund	(continued)
Income Issued	N/A	0
Issued from reinvestment	IN/A	U
of distributions	N/A	0
Redeemed during the year	N/A	(10)
Redeemed during the year	N/A	(10)
7 Class:	IN/A	(10)
Accumulation		
Issued	148	0
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(1,700)	0
	(1,552)	0
	Global Low I	Duration Real
	Retur	n Fund
Institutional:		
Accumulation	207	47.222
Issued	807	17,233
Issued from reinvestment of distributions	0	0
	(7,582)	(18,259)
Redeemed during the year		
L C C LCUE /U. L. N	(6,775)	(1,026)
Institutional CHF (Hedged): Accumulation		
Issued	3,137	282
Issued from reinvestment	-,	
of distributions	0	0
Redeemed during the year	(1,693)	(1,169)
	1.444	(887)

	As at 31-Dec-2023 As at 31-Dec-2022 Global Low Duration Real	
	Return Fund	
E Class: Accumulation		
Issued	354	2,786
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,415)	(1,966)
<i>y</i> ,	(1,061)	820
E Class EUR (Hedged): Accumulation		
Issued	1,544	10,191
Issued from reinvestment of distributions	0	0
Redeemed during the year	(8,064)	(7,015)
	(6,520)	3,176
	Global Real F	Return Fund
Institutional:	Global Real I	tetam rana
Accumulation	າ າາວ	A 921
Issued from reinvestment	2,223	4,831
of distributions	0	0
Redeemed during the year	(2,194)	(6,987) (2,156)
Income	23	(2,130)
Issued	151	129
Issued from reinvestment of distributions	2	5
Redeemed during the year	(576)	(474)
1 (1) (1) 1/6 5	(423)	(340)
Institutional (Currency Exposure): Accumulation		
Issued	33	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	(102)	(715)
1 (2) (2) 1 (1) 1 1	(69)	(715)
Institutional CHF (Hedged): Accumulation		
Issued	833	761
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,127)	(401)
la series	(294)	360
Income Issued	119	634
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (769)	(174)
neacemed daming the year	(650)	460
Institutional EUR (Hedged):		
Accumulation Issued	8,162	19,760
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (17,902)	(22,869)
<u> </u>	(9,740)	(3,109)
Income Issued	196	400
Issued from reinvestment	190	400
of distributions	95	187
Redeemed during the year	(1,351) (1,060)	(1,252) (665)
Institutional GBP (Hedged):	(1,000)	(003)
Accumulation	604	1 220
Issued from reinvestment	604	1,338
of distributions	0	0
Redeemed during the year	(1,113) (509)	(1,217) 121
	(วบษ)	121

	As at 31-Dec-2023	As at 31-Dec-2022
	Global Real Return	n Fund (continued)
Income Issued	7,497	5,537
Issued from reinvestment		
of distributions	36	49
Redeemed during the year	(9,732) (2,199)	(6,352) (766)
Institutional SGD (Hedged):	(2,199)	(700)
Accumulation		450
Issued	61	152
Issued from reinvestment of distributions	0	0
Redeemed during the year	(140)	(1,418)
	(79)	(1,266)
Investor: Accumulation		
Issued	73	900
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (1,668)	(1,580)
Redeemed during the year	(1,595)	(680)
Income	(1,1555)	(655)
Issued	234	2
Issued from reinvestment of distributions	25	43
Redeemed during the year	(30)	(1,171)
- Neucemed during the year	229	(1,126)
Investor CHF (Hedged):		, ,
Income	0	7
Issued Issued from reinvestment	0	7
of distributions	0	0
Redeemed during the year	(80)	(135)
	(80)	(128)
Investor EUR (Hedged): Accumulation		
Issued	83	84
Issued from reinvestment		
of distributions	(270)	(400)
Redeemed during the year	(270) (187)	(489) (405)
Administrative:	(107)	(403)
Accumulation		
Issued	42	382
Issued from reinvestment of distributions	0	0
Redeemed during the year	(460)	(1,192)
	(418)	(810)
E Class:		
Accumulation Issued	1,272	3,430
Issued from reinvestment	1,272	3,130
of distributions	0	0
Redeemed during the year	(3,092)	(5,529)
Income	(1,820)	(2,099)
Issued	166	1,089
Issued from reinvestment of distributions	19	57
Redeemed during the year	(988)	(1,375)
	(803)	(229)
E Class EUR (Hedged):		
Accumulation Issued	3,851	3,812
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(5,233)	(5,495)
	(1,382)	(1,683)

	As at 31-Dec-2023 Global Real Return	As at 31-Dec-2022
E Class GBP (Hedged):	Grobal fredi fretair	rrana (continaca)
Income	N1/A	F2
Issued Issued from reinvestment	N/A	53
of distributions	N/A	1
Redeemed during the year	N/A	(336)
	N/A	(282)
H Institutional: Accumulation		
Issued	3,138	2,482
Issued from reinvestment		
of distributions Redeemed during the year	(806)	(4,207)
nedeemed during the year	2,332	(1,725)
R Class:	2,002	(17.23)
Accumulation		
Issued	11	13
Issued from reinvestment of distributions	0	0
Redeemed during the year	(70)	(395)
	(59)	(382)
R Class GBP (Hedged):		
Accumulation Issued	62	178
Issued from reinvestment	UZ.	170
of distributions	0	0
Redeemed during the year	(226)	(375)
	(164)	(197)
	Income	e Fund
Institutional:		
Accumulation	225 764	205 515
Issued Issued from reinvestment	235,764	205,515
of distributions	0	0
Redeemed during the year	(183,589)	(266,612)
	52,175	(61,097)
Income Issued	140,047	134,393
Issued from reinvestment	140,047	134,333
of distributions	2,778	2,459
Redeemed during the year	(113,756)	(143,512)
1 1 1 1 1 1 1 1 1 1 1	29,069	(6,660)
Institutional AUD (Hedged): Accumulation		
Issued	1,483	200
Issued from reinvestment	0	0
of distributions Redeemed during the year	(230)	(918)
nedeemed during the year	1,253	(718)
Income	.,,	(1.12)
Issued	N/A	123
Issued from reinvestment of distributions	N1/A	0
Redeemed during the year	N/A N/A	(124)
	N/A	(1)
Income		. ,
Issued	24	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	24	N/A
Institutional BRL (Hedged):		
Accumulation	E 226	1 212
Issued Issued from reinvestment	5,336	1,312
of distributions	0	0
Redeemed during the year	(4,695)	(24,928)
	641	(23,616)

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional CAD (Hedged):	Income Fund	(continued)
Accumulation		
Issued from reinvestment	1,075	352
of distributions	0	0
Redeemed during the year	(688)	(937)
	387	(585)
Income Issued	739	95
Issued from reinvestment of distributions	9	7
Redeemed during the year	(416)	(492) (390)
Institutional CHF (Hedged):	332	(330)
Accumulation	0.120	4.000
Issued from reinvestment	8,128	4,888
of distributions	0	0
Redeemed during the year	(6,506)	(4,933)
	1,622	(45)
Income Issued	6,370	2,143
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,083)	(4,171)
	3,287	(2,028)
Institutional EUR (Hedged):		
Accumulation Issued	237,892	305,996
Issued from reinvestment of distributions	0	0
Redeemed during the year	(223,868)	(373,923)
neaccinea daining the year	14,024	(67,927)
Income Issued	21,017	28,529
Issued from reinvestment		
of distributions	(27,440)	264
Redeemed during the year	(27,440) (6,392)	(49,457) (20,664)
Income II	(0,332)	(20,001)
Issued	1,623	768
Issued from reinvestment of distributions	0	0
Redeemed during the year	(558)	(1,351)
	1,065	(583)
Institutional GBP (Hedged):		
Accumulation Issued	7,842	2,926
Issued from reinvestment	7,042	2,320
of distributions	0	0
Redeemed during the year	(2,816)	(5,345)
Income	5,026	(2,419)
Issued	27,957	8,905
Issued from reinvestment	27	20
of distributions Redeemed during the year	37 (12,646)	(5,318)
neacemed during the year	15,348	3,625
Institutional HKD (Unhedged):		
Income Issued	19,180	7,384
Issued from reinvestment	13,100	7,304
of distributions	28	17
Redeemed during the year	(35,150)	(33,765)
	(15,942)	(26,364)

	As at 31-Dec-2023	As at 31-Dec-2022
Institutional JPY (Hedged):	Income Fund	(continued)
Accumulation		
Issued	N/A	123
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(352)
	N/A	(229)
Accumulation		
Issued	3,007	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	(910)	N/A
	2,097	N/A
Institutional NOK (Hedged):		
Accumulation Issued	2,788	4,029
Issued from reinvestment	27.00	1,023
of distributions	0	0
Redeemed during the year	(2,084)	(2,602)
Lacter LDMD (II. II. IV	704	1,427
Institutional RMB (Hedged): Accumulation		
Issued	N/A	0
Issued from reinvestment		
of distributions	N/A	0
Redeemed during the year	N/A N/A	(1)
Income	IWA	(1)
Issued	1	N/A
Issued from reinvestment		
of distributions	0	N/A
Redeemed during the year	0	N/A N/A
Institutional SGD (Hedged):	I	IV/A
Accumulation		
Issued	5,080	3,501
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,560)	(2,109)
	3,520	1,392
Income		
Issued	27,618	7,373
Issued from reinvestment of distributions	150	65
Redeemed during the year	(9,147)	(8,523)
	18,621	(1,085)
Investor:		
Accumulation Issued	33,434	21,157
Issued from reinvestment	33,434	21,137
of distributions	0	0
Redeemed during the year	(40,309)	(74,160)
	(6,875)	(53,003)
Income Issued	//1 077	36,086
Issued from reinvestment	41,977	30,000
of distributions	169	161
Redeemed during the year	(41,974)	(44,046)
	172	(7,799)
Investor AUD (Hedged):		
Income Issued	2,862	1,063
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(542)	(1,007)
	2,320	56

	As at 31-Dec-2023	As at 31-Dec-2022
	Income Fund	l (continued)
Investor EUR (Hedged):		
Accumulation Issued	21,322	57,324
Issued from reinvestment		
of distributions	(24, 220)	(70.074)
Redeemed during the year	(21,229) 93	(79,974) (22,650)
Income	33	(22,030)
Issued	3,417	1,522
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,985)	(3,390)
	1,432	(1,868)
Income A	450	
Issued Issued from reinvestment	150	161
of distributions	0	0
Redeemed during the year	(754)	(540)
	(604)	(379)
Investor GBP (Hedged): Income		
Issued	234	1,302
Issued from reinvestment	•	
of distributions	(92)	(272)
Redeemed during the year	(82) 152	1,030
Investor HKD (Unhedged):		.,,
Income	0	N 1/A
Issued Issued from reinvestment	8	N/A
of distributions	0	N/A
Redeemed during the year	0	N/A
	8	N/A
Investor JPY (Hedged): Accumulation		
Issued	1	N/A
Issued from reinvestment	0	NI/A
of distributions Redeemed during the year	0	N/A N/A
neacemed daring the year	1	N/A
Investor RMB (Hedged):		
Accumulation Issued	428	0
Issued from reinvestment	420	0
of distributions	0	0
Redeemed during the year	(136)	(415)
Investor CCD (Hadrad)	292	(415)
Investor SGD (Hedged): Accumulation		
Issued	1,031	508
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(68)
	1,031	440
Income	2.000	2.200
Issued Issued from reinvestment	3,988	2,208
of distributions	4	0
Redeemed during the year	(1,521)	(3,473)
A.L. 1.1.1.1.1.1	2,471	(1,265)
Administrative: Accumulation		
Issued	26,278	8,620
Issued from reinvestment	0	0
of distributions Redeemed during the year	0 (17,485)	0 (16,949)
	8,793	(8,329)

	As at 31-Dec-2023	
Income Issued	105,546	66,046
Issued from reinvestment of distributions	550	410
Redeemed during the year	(47,552)	(96,953)
neacemed daring the year	58,544	(30,497)
Administrative AUD (Hedged):	36,5	(50) 157)
Income Issued	15,948	5,920
Issued from reinvestment of distributions	118	74
Redeemed during the year	(2,454)	(4,398)
Administrative EUR (Hedged):	13,612	1,596
Accumulation Issued	5,959	16,413
Issued from reinvestment	3,333	10,413
of distributions	0	0
Redeemed during the year	(7,365)	(23,680)
Income	(1,406)	(7,267)
Income Issued	10,041	9,626
Issued from reinvestment of distributions	1	0
Redeemed during the year	(4,650)	(9,123)
	5,392	503
Administrative GBP (Hedged): Income		
Issued	4,526	2,145
Issued from reinvestment of distributions	78	58
Redeemed during the year	(1,096)	(3,252)
nedectrica during the year	3,508	(1,049)
Administrative HKD (Unhedged): Income Issued	193,297	102,825
Issued from reinvestment of distributions	153	36
Redeemed during the year	(49,337)	(201,758)
	144,113	(98,897)
Administrative JPY (Hedged): Accumulation		
Issued	N/A	713
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(714)
Administrative SGD (Hedged):	N/A	(1)
Income	00.222	10.564
Issued from reinvestment	98,323	19,561
of distributions	577	312
Redeemed during the year	(11,233)	(16,816)
	87,667	3,057
E Class:		
Accumulation Issued	119,582	72,634
Issued from reinvestment of distributions	0	0
Redeemed during the year	(82,321)	(124,100)
	37,261	(51,466)
Income Issued	326,240	129,484
Issued from reinvestment of distributions	2 005	2 005
Redeemed during the year	2,985 (140,923)	2,095 (212,567)
neaccined during the year	188,302	(80,988)
	.00,502	(03/300/

	As at 31-Dec-2023	As at 31-Dec-2022
	Income Fund	(continued)
Income Q Issued	N/A	142
Issued from reinvestment	IV/A	142
of distributions	N/A	0
Redeemed during the year	N/A	(345)
E Class AUD (Hedged):	N/A	(203)
Income Issued	21 546	0.500
Issued from reinvestment	31,546	9,508
of distributions	578	317
Redeemed during the year	(6,850)	(10,371)
E Class CHE (Hadgad):	25,274	(546)
E Class CHF (Hedged): Accumulation Issued	1,042	659
Issued from reinvestment	,	
of distributions	0	0
Redeemed during the year	(2,353)	(1,563) (904)
Income	(1,311)	(304)
Issued	24,880	2,434
Issued from reinvestment of distributions	4	0
Redeemed during the year	(1,889)	(4,987)
	22,995	(2,553)
E Class EUR (Hedged):		
Accumulation Issued	108,725	69,869
Issued from reinvestment	0	0
of distributions Redeemed during the year	(81,381)	(84,120)
nedecined during the year	27,344	(14,251)
Income		
Issued from reinvestment	97,760	58,606
of distributions	134	67
Redeemed during the year	(89,926)	(90,970)
	7,968	(32,297)
Income II Issued	6,406	3,524
Issued from reinvestment	0,100	3,321
of distributions	1	0
Redeemed during the year	(2,361) 4,046	(2,127) 1,397
Income II Q	4,040	1,397
Issued	822	911
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,445)	(1,774)
	(623)	(863)
E Class GBP (Hedged):		
Income Issued	8,061	5,514
Issued from reinvestment of distributions	74	46
Redeemed during the year	(5,197)	(4,932)
	2,938	628
E Class HKD (Unhedged):		
Income Issued	169,278	68,787
Issued from reinvestment		
of distributions Redeemed during the year	356 (100,430)	267 (142,484)
	69,204	(73,430)

	As at 31-Dec-2023 Income Fund	As at 31-Dec-2022
E Class JPY (Hedged):	income runu	(continued)
Accumulation		
Issued	10,306	3,694
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,121)	(138)
	7,185	3,556
Income Issued	57,336	1
Issued from reinvestment	37,330	ı
of distributions	281	0
Redeemed during the year	(2,275)	0
Class DMD (Hadrad)	55,342	1
E Class RMB (Hedged): Income		
Issued	5,508	842
Issued from reinvestment of distributions	54	26
Redeemed during the year	(821)	(1,768)
	4,741	(900)
E Class SGD (Hedged):		
Income Issued	306,460	71,590
Issued from reinvestment	300,400	71,550
of distributions	2,526	1,221
Redeemed during the year	(50,032)	(58,744)
	258,954	14,067
G Retail EUR (Hedged): Income		
Issued	8,744	291
Issued from reinvestment	0	0
of distributions Redeemed during the year	(508)	(1,161)
nedeemed during the year	8,236	(870)
G Retail EUR (Unhedged):	.,	V7
Income	N1/A	F
Issued Issued from reinvestment	N/A	5
of distributions	N/A	0
Redeemed during the year	N/A	(56)
	N/A	(51)
H Institutional: Accumulation		
Issued	33,408	21,920
Issued from reinvestment		
of distributions	0	(25.642)
Redeemed during the year	(17,389) 16,019	(25,642) (3,722)
Income	10,013	(5,722)
Issued	22,995	8,454
Issued from reinvestment	700	625
of distributions Redeemed during the year	788 (6,594)	625 (9,681)
Nedeemed during the year	17,189	(602)
H Institutional EUR (Hedged):	,	(-32)
Accumulation	A1/A	4.4.4
Issued from reinvestment	N/A	144
of distributions	N/A	0
Redeemed during the year	N/A	(916)
	N/A	(772)
R Class: Accumulation		
Issued	1,981	2,924
Issued from reinvestment		
of distributions	(1.245)	(1.200)
Redeemed during the year	(1,345)	(1,290) 1,634
	030	1,034

	As at 31-Dec-2023	As at 31-Dec-2022
	Income Fund	(continued)
Income Issued	1,425	491
Issued from reinvestment of distributions	18	33
Redeemed during the year	(1,462)	(1,911)
	(19)	(1,387)
R Class EUR (Hedged):		
Income Issued	341	215
Issued from reinvestment of distributions	2	1
Redeemed during the year	(400)	(327)
	(56)	(111)
R Class GBP (Hedged):		
Income Issued	1,067	925
Issued from reinvestment	.,,,,,	323
of distributions	1 (502)	0
Redeemed during the year	(582) 486	(1,828)
T Class:	400	(505)
Accumulation		
Issued from reinvestment	5,702	3,483
of distributions	0	0
Redeemed during the year	(5,951)	(7,146)
	(249)	(3,663)
Income Issued	2,962	745
Issued from reinvestment of distributions	144	119
Redeemed during the year	(1,622)	(2,127)
	1,484	(1,263)
T Class EUR (Hedged):		
Accumulation Issued	4,898	2,767
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,463)	(4,018)
	1,435	(1,251)
Income	F 20C	2.004
Issued from reinvestment	5,296	2,094
of distributions	0	0 (4.522)
Redeemed during the year	(3,815) 1,481	(4,633) (2,539)
Z Class:	1,401	(2,333)
Accumulation		4.005
Issued from reinvestment	0	4,085
of distributions	0	0
Redeemed during the year	(2,662)	0
7. ((2,662)	4,085
Z Class AUD (Hedged): Income II		
Issued	13,344	17,238
Issued from reinvestment of distributions	8,510	6,580
Redeemed during the year	(23,545)	(16,520)
, , , , , , , , , , , , , , , , , , ,	(1,691)	7,298
	Incomo	Freed II
Institutional:	Income	runu ir
Accumulation		
Issued	0	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0

	As at 31-Dec-2023	As at 31-Dec-2022
		II (continued)
Income Issued	N/A	0
Issued from reinvestment	IN/A	0
of distributions	N/A	0
Redeemed during the year	N/A N/A	(1)
Income	IVA	(1)
Issued	1	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	1	N/A
E Class: Income		
Issued	6,709	2,007
Issued from reinvestment of distributions	0	1
Redeemed during the year	(3,648)	(113)
	3,061	1,895
E Class AUD (Hedged): Income	2.670	240
Issued from reinvestment	2,670	210
of distributions	2	2
Redeemed during the year	(1,350)	0
E Class EUR (Hedged):	1,322	212
Income		
Issued from reinvestment	655	362
of distributions	1	1
Redeemed during the year	(383)	(28)
E Class CDD (Hadgad):	273	335
E Class GBP (Hedged): Income		
Issued from reinvestment	1,660	332
Issued from reinvestment of distributions	1	1
Redeemed during the year	(594)	(24)
T.C	1,067	309
E Class HKD (Unhedged): Income		
Issued	33,686	8,423
Issued from reinvestment of distributions	1	11
Redeemed during the year	(19,174)	(1,455)
	14,513	6,979
E Class JPY (Hedged): Income		
Issued	38	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
	38	N/A
E Class SGD (Hedged): Income		
Issued	N/A	3
Issued from reinvestment of distributions	N/A	1
Redeemed during the year	N/A	(38)
	N/A	(34)
	Inflation Multi-Asset Fund	
Institutional:	- Innation Wu	III-Asset Fullu
Accumulation		
Issued Issued from reinvestment	659	3,039
of distributions	0	0
Redeemed during the year	(716)	(1,334)
	(57)	1,705

	As at 31-Dec-2023 As at 31-Dec-2022 Inflation Multi-Asset Fund (continued)	
Institutional EUR (Partially Hedged): Accumulation		
Issued	48	11,234
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5,864)	(2,993)
Institutional GBP (Partially Hedged):	(5,816)	8,241
Accumulation	155	2,046
Issued from reinvestment of distributions	0	0
Redeemed during the year	(197)	(3,662)
A destricted at the	(42)	(1,616)
Administrative: Income II Issued	0	334
Issued from reinvestment	_	_
of distributions Redeemed during the year	(122)	(1)
neacemed daming the year	(115)	338
Administrative SGD (Hedged): Income II Issued	38	3,086
Issued from reinvestment	30	3,000
of distributions	12 (662)	(1.017)
Redeemed during the year	(612)	(1,917) 1,197
E Class:		
Accumulation Issued	512	10,246
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,917)	(2,978)
Income II	(4,405)	7,268
Issued Issued from reinvestment	0	1
of distributions	0	0
Redeemed during the year	0	0
E Class AUD (Partially Hedged): Accumulation	0	I
Issued	0	36
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
E Class EUR (Partially Hedged):	0	36
Accumulation Issued	190	12,001
Issued from reinvestment of distributions	0	0
Redeemed during the year	(5,353)	(3,471)
	(5,163)	8,530
Income Issued	89	1,435
Issued from reinvestment of distributions	0	0
Redeemed during the year	(568)	(731)
E Class CDD (Partially Hadrad)	(479)	704
E Class GBP (Partially Hedged): Accumulation Issued	0	1
Issued from reinvestment		
of distributions Redeemed during the year	0	0
	0	1

	As at 31-Dec-2023 Inflation M Fund (co	
E Class SGD (Partially Hedged): Accumulation		
Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
H Institutional:	0	1
Accumulation		
Issued from reinvestment	0	1
of distributions Redeemed during the year	0	0
nedectified during the year	0	1
M Retail: Income II Issued	22	1
Issued from reinvestment		·
of distributions Redeemed during the year	0	0
neacemen during the year	22	1
		D. office Food
Institutional:	Low Average	Duration Fund
Accumulation Issued	3,685	17,557
Issued from reinvestment of distributions	0	0
Redeemed during the year	(12,944)	(22,086)
	(9,259)	(4,529)
Income Issued	52	3,385
Issued from reinvestment of distributions	48	24
Redeemed during the year	(2,127) (2,027)	(1,191) 2,218
Institutional EUR (Hedged): Accumulation		
Issued from reinvestment	112	3,251
of distributions	0	0 (2.722)
Redeemed during the year	(1,638) (1,526)	(2,789) 462
Income Issued	269	416
Issued from reinvestment of distributions	1	1
Redeemed during the year	(1,066)	(449)
Institutional CDD /Hodge -1\:	(796)	(32)
Institutional GBP (Hedged): Accumulation Issued	2,158	534
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,176)	(133)
Income	(18)	401
Issued from reinvestment	7	11
of distributions	4 (11.4)	2
Redeemed during the year	(114)	(85)
Investor: Accumulation		
Issued from reinvestment	31	1
of distributions	0	0
Redeemed during the year	(459) (428)	(229)
	(420)	(220)

	As at 21 Dec 2022	As at 31-Dec-2023 As at 31-Dec-2022	
	Low Average		
	Fund (co		
Income Issued	0	33	
Issued from reinvestment of distributions	1	1	
Redeemed during the year	(61)	(590)	
	(60)	(556)	
Administrative:			
Accumulation Issued	43	203	
Issued from reinvestment	73	203	
of distributions	0	0	
Redeemed during the year	(211)	(181)	
	(168)	22	
E Class: Accumulation			
Issued	562	9,196	
Issued from reinvestment			
of distributions	(4.524)	(0.224)	
Redeemed during the year	(1,521)	(9,321) (125)	
Income	(939)	(125)	
Issued	48	60	
Issued from reinvestment of distributions	2	1	
Redeemed during the year	(185)	(154)	
nedeemed during the year	(135)	(93)	
E Class EUR (Hedged):	(/	(/	
Accumulation			
Issued	576	1,475	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(1,848)	(446)	
	(1,272)	1,029	
H Institutional:			
Accumulation Issued	11,786	77,194	
Issued from reinvestment	11,700	77,131	
of distributions	0	0	
Redeemed during the year	(18,432)	(76,411)	
	(6,646)	783	
Income Issued	1	97	
Issued from reinvestment			
of distributions	3	3	
Redeemed during the year	(32)	(686)	
R Class:	(28)	(586)	
Accumulation			
Issued	91	250	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(308)	(228)	
nedectifed during the year	(217)	22	
	(217)		
	Low Duration Glo		
1. 29. 20. 1	Grade Cre	edit Fund	
Institutional: Accumulation			
Issued	14,773	8,468	
Issued from reinvestment	_	_	
of distributions	(4.008)	(F 711)	
Redeemed during the year	(4,098) 10,675	(5,711) 2,757	
Income	10,073	۷,۱ ۵۱	
Issued	75	1,830	
Issued from reinvestment			
of distributions	39	28	
Redeemed during the year	(109)	0 1 858	

		As at 31-Dec-2022
	Low Duration Glo Grade Credit Fu	
Institutional EUR (Hedged):		(
Accumulation Issued	14,067	3,012
Issued from reinvestment	14,007	3,012
of distributions	0	0
Redeemed during the year	(3,709)	(9,445)
Income	10,358	(6,433)
Issued	0	2
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6)	(82)
ricacemed daming the year	(6)	(80)
Institutional GBP (Hedged):		
Accumulation Issued	280	263
Issued from reinvestment	200	203
of distributions	0	0
Redeemed during the year	(535)	(166)
Income	(255)	97
Income Issued	15	153
Issued from reinvestment	_	_
of distributions Redeemed during the year	0	(1.570)
neueemeu uuring me year	(43)	(1,570) (1,417)
Institutional NOK (Hedged):	(20)	(1,117)
Accumulation	00	4.245
Issued Issued from reinvestment	99	1,345
of distributions	0	0
Redeemed during the year	(1,404)	(3,883)
	(1,305)	(2,538)
Institutional SEK (Hedged): Accumulation		
Issued	3,016	N/A
Issued from reinvestment of distributions	0	N/A
Redeemed during the year	0	N/A
neacemed daming the year	3,016	N/A
E Class EUR (Hedged):		
Accumulation Issued	2,533	1,820
Issued from reinvestment	2,333	1,020
of distributions	0	0
Redeemed during the year	(2,518)	(771)
	15	1,049
	Low Duration	Income Fund
Institutional:		
Accumulation Issued	8,543	17,232
Issued from reinvestment	0,545	17,232
of distributions	0	0
Redeemed during the year	(5,740)	(24,502)
Income	2,803	(7,270)
Issued	30,340	401
Issued from reinvestment		
of distributions	2 (015)	2 (470)
Redeemed during the year	(815) 29,527	(479) (76)
Institutional CHF (Hedged):	23,321	(70)
Accumulation		
Issued from rainvestment	N/A	16
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(194)
	N/A	(178)

	As at 31-Dec-2023 As at 31-Dec-2022 Low Duration Income Fund (continued)	
Accumulation Issued	5,917	N/A
Issued from reinvestment		
of distributions Redeemed during the year	0	N/A N/A
Nedeeliled during the year	5,917	N/A
Institutional EUR (Hedged): Accumulation	-,-	
Issued	8,107	7,973
Issued from reinvestment of distributions	0	0
Redeemed during the year	(3,903)	(7,357)
	4,204	616
Income Issued	0	5
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	(6,040)
	0	(6,035)
Institutional GBP (Hedged): Accumulation		(1,1,1,1)
Issued	19,164	10
Issued from reinvestment of distributions	0	0
Redeemed during the year	(165)	(169)
	18,999	(159)
Income Issued	12.462	51
Issued from reinvestment	13,462	31
of distributions	0	0
Redeemed during the year	(6,296)	(7,884)
1 (1) (1) 1 (5) (11 1 1 1)	7,166	(7,833)
Institutional SGD (Hedged): Accumulation Issued	2,108	836
Issued from reinvestment	2,100	030
of distributions	0	0
Redeemed during the year	(1,885)	(1,153)
	223	(317)
Investor EUR (Hedged): Accumulation Issued	N/A	0
Issued from reinvestment	IW/A	U
of distributions	N/A	0
Redeemed during the year	N/A	(61)
	N/A	(61)
Income Issued	N/A	0
Issued from reinvestment of distributions	NI/A	0
Redeemed during the year	N/A N/A	(48)
sacemed during the year	N/A	(48)
E Class:		
Accumulation Issued	4,023	9,022
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,594)	(7,895)
	2,429	1,127
Income Issued	248	496
Issued from reinvestment		
of distributions	9	4 (510)
Redeemed during the year	(340)	(519)
	(83)	(19)

	As at 31-Dec-2023		
		Low Duration Income Fund (continued)	
E Clace EIID /Hadaad\.	Fund (co	ntinued)	
E Class EUR (Hedged): Accumulation			
Issued	7,759	5,036	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(2,485)	(3,364)	
	5,274	1,672	
Income	073	204	
Issued	973	291	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(107)	(78)	
nedecined daring the year	866	213	
E Class SGD (Hedged):	000	213	
Income			
Issued	N/A	4	
Issued from reinvestment			
of distributions	N/A	1	
Redeemed during the year	N/A	(78)	
	N/A	(73)	
H Institutional:			
Accumulation	014	14 525	
Issued Issued from reinvestment	914	14,535	
of distributions	0	0	
Redeemed during the year	(5,463)	(8,743)	
Redeemed during the year	(4,549)	5,792	
Income	(4,543)	3,732	
Income Issued	322	164	
Issued from reinvestment	322		
of distributions	2	0	
Redeemed during the year	(45)	(119)	
<u> </u>	279	45	
Z Class EUR (Hedged):			
Accumulation			
Issued	0	0	
Issued from reinvestment	0	0	
of distributions	0	0	
Redeemed during the year	(1)	0	
	(1)	U	
	Low Duration Op	portunities Fund	
Institutional:			
Accumulation			
Issued	9,801	15,819	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(7,363)	(22,277)	
	2,438	(6,458)	
Income			
Issued	2	9	
Issued from reinvestment	0	0	
of distributions	0	(505)	
of distributions	(020)	(5(15)	
	(938)		
Redeemed during the year	(938) (936)	(496)	
Redeemed during the year Institutional EUR (Hedged):			
Redeemed during the year Institutional EUR (Hedged): Accumulation	(936)	(496)	
Redeemed during the year Institutional EUR (Hedged): Accumulation Issued			
Redeemed during the year Institutional EUR (Hedged): Accumulation Issued	(936)	(496)	
Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	(936) 109	(496) 1,940	
Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	(936) 109 0 (950)	(496) 1,940 0 (3,402)	
Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(936) 109	(496) 1,940	
Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	(936) 109 0 (950)	(496) 1,940 0 (3,402)	
Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income	(936) 109 0 (950) (841)	(496) 1,940 0 (3,402) (1,462)	
Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued	(936) 109 0 (950) (841)	(496) 1,940 0 (3,402) (1,462)	
Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued Issued from reinvestment	(936) 109 0 (950) (841)	(496) 1,940 0 (3,402) (1,462) 1,502	

	As at 31-Dec-2023 Low Duration Fund (co	As at 31-Dec-2022 Opportunities ntinued)
Institutional GBP (Hedged): Accumulation		
Issued	951	39,578
Issued from reinvestment of distributions	0	0
Redeemed during the year	(48,798) (47,847)	(125,565) (85,987)
Income		. , ,
Issued from reinvestment	17,378	7,687
of distributions	197	71
Redeemed during the year	(21,050)	(20,525) (12,767)
Investor EUR (Hedged):		
Accumulation Issued	7	15
Issued from reinvestment of distributions	0	0
Redeemed during the year	(176)	(336)
E Class EUD (Hadgad):	(169)	(321)
E Class EUR (Hedged): Accumulation Issued	51	67
Issued from reinvestment		
of distributions Redeemed during the year	0 (94)	(160)
Treatenied daring the year	(43)	(93)
Z Class: Accumulation		
Issued from reinvestment	0	0
of distributions	0	0
Redeemed during the year	(165)	(135) (135)
		(1.3.3)
	Low Duration (ESG I	Opportunities
Institutional:	Low Duration	Opportunities
Institutional: Accumulation Issued	Low Duration	Opportunities
Accumulation Issued Issued from reinvestment	Low Duration ESG I	Opportunities Fund 446
Accumulation Issued	Low Duration ESG I	Opportunities Fund
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	Low Duration ESG I	Opportunities Fund 446
Accumulation Issued Issued from reinvestment of distributions	Low Duration ESG I	Opportunities Fund 446 0 0
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued Issued from reinvestment	Low Duration ESG I 0 1 0 1	Opportunities Fund 446 0 0 446 1
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued	Low Duration ESG I 0 1 0 1	Opportunities Fund 446 0 0 446
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year	Low Duration ESG I 0 1 0 1 0 0	Opportunities Fund 446 0 0 446 1 0
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions	Low Duration ESG I 0 1 0 1 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued	Low Duration ESG I 0 1 0 1 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	Low Duration ESG	Opportunities Fund 446 0 0 446 1 0 0 1 23
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	Low Duration ESG	Opportunities Fund 446 0 0 446 1 0 0 1
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0 1 23 0 0 23
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0 1 23 0 0 23
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0 1 23 0 0 23
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0 1 23 0 0 23 1
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Income Issued Insued 0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0 1 23 0 0 23 1 0 0 1	
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year	Low Duration ESG	Opportunities Fund 446 0 0 446 1 0 0 1 23 0 0 23 1 0 0 1 20
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Income Issued Insued 0 1 0 1 0 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0	Opportunities Fund 446 0 0 446 1 0 0 1 23 0 0 23 1 0 0 1	

	As at 31-Dec-2023	As at 31-Dec-2022
	Low Duration Opportunities ESG Fund (continued)	
Income Issued	0	1
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	0	1

Redeemed during the year	0	0	
	0	1	
	PIMCO MLP & Energy		
	Infrastruc	ture Fund	
Institutional:			
Accumulation	27	4.004	
Issued from reinvestment	27	1,904	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(947)	(2,448)	
	(920)	(544)	
Income			
Issued	5	81	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(409)	(4,100)	
neacemed during the year	(404)	(4,019)	
Institutional EUR (Hedged):	(101)	(1,013)	
Accumulation			
Issued	527	3,125	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(1,461)	(995)	
nedeemed during the year	(934)	2,130	
Income	(55.)	27.50	
Issued	17	351	
Issued from reinvestment		_	
of distributions	0	0	
Redeemed during the year	(327)	(181)	
	(310)	170	
Institutional GBP (Hedged): Accumulation			
Issued	1	0	
Issued from reinvestment	•	•	
of distributions	0	0 (24)	
Redeemed during the year	(20)	(31)	
Income	(19)	(51)	
Issued	N/A	0	
Issued from reinvestment			
of distributions	N/A	0	
Redeemed during the year	N/A	(5)	
	N/A	(5)	
Investor: Accumulation			
Issued	N/A	0	
Issued from reinvestment			
of distributions	N/A	0	
Redeemed during the year	N/A	(117)	
	N/A	(117)	
E Class:			
Issued	1,116	5,241	
Issued from reinvestment			
of distributions	1	1	
Redeemed during the year	(2,046)	(3,306)	
7.6	(929)	1,936	
Z Class: Accumulation			
Issued	0	0	
Issued from reinvestment			
of distributions	0	0	
Redeemed during the year	(439)	0	
	(439)	0	

	As at 31-Dec-2023 As at 31-Dec-2022	
	Mortgage Opportunities Fund	
Institutional:	3 3 11	
Accumulation	16.015	25.021
Issued from reinvestment	16,015	25,921
of distributions	0	0
Redeemed during the year	(17,693)	(35,398)
	(1,678)	(9,477)
Income Issued	1,398	1,777
Issued from reinvestment		
of distributions	15	447
Redeemed during the year	(8,116)	(26,696) (24,472)
Institutional CAD (Hedged):	(0,703)	(24,472)
Accumulation		
Issued	1,674	0
Issued from reinvestment of distributions	0	0
Redeemed during the year	0	0
	1,674	0
Institutional CHF (Hedged):		
Accumulation Issued	87	53
Issued from reinvestment	07	
of distributions	0	0
Redeemed during the year	(134)	(263)
	(47)	(210)
Institutional EUR (Hedged): Accumulation		
Issued	16,534	12,444
Issued from reinvestment		
of distributions	(11.630)	(22.004)
Redeemed during the year	(11,638) 4,896	(22,004) (9,560)
Income	4,050	(3,300)
Issued	278	134
Issued from reinvestment	22	42
of distributions Redeemed during the year	(981)	(1,207)
nedectified during the year	(671)	(1,030)
Institutional GBP (Hedged):	. ,	, ,
Accumulation	4.47	25.225
Issued from reinvestment	147	35,235
of distributions	0	0
Redeemed during the year	(425)	(36,241)
	(278)	(1,006)
Income Issued	922	615
Issued from reinvestment	322	015
of distributions	0	0
Redeemed during the year	(373)	(484)
	549	131
Investor: Accumulation		
Issued	455	155
Issued from reinvestment	0	0
of distributions Redeemed during the year	(614)	(1,077)
neaccined during the year	(159)	(922)
Income	()	(/
Issued	169	29
Issued from reinvestment of distributions	2	3
Redeemed during the year	(48)	(1,403)
	123	(1,371)

	As at 31-Dec-2023 Mortgage O Fund (co	As at 31-Dec-2022 pportunities
Administrative:	Funa (Co	ntinuea)
Income Issued	623	0
Issued from reinvestment	023	0
of distributions	0	0
Redeemed during the year	(628)	(49) (49)
E Class:	(-)	(12)
Accumulation Issued	2,708	1,235
Issued from reinvestment		,
of distributions Redeemed during the year	(1,527)	(2,163)
neacemen during the year	1,181	(928)
Income	0.52	Г1
Issued from reinvestment	853	51
of distributions	5	3
Redeemed during the year	(83) 775	(575) (521)
E Class CHF (Hedged):	113	(321)
Income	10	0
Issued from reinvestment	10	0
of distributions	0	0
Redeemed during the year	(32)	(14)
E Class EUR (Hedged):	(22)	(17)
Accumulation /	408	270
Issued from reinvestment	406	270
of distributions	0	0
Redeemed during the year	(741)	(446) (176)
Income	(333)	(170)
Issued	N/A	0
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(17)
Class CCD /Hadradh	N/A	(17)
E Class SGD (Hedged): Income Issued	N/A	0
Issued from reinvestment	NI/A	1
of distributions Redeemed during the year	N/A N/A	(169)
	N/A	(168)
H Institutional: Accumulation Issued	298	0
Issued from reinvestment		
of distributions Redeemed during the year	0 (7)	(3)
neacemed during the year	291	(3)
Income Issued	90	N/A
Issued from reinvestment of distributions	1	N/A
Redeemed during the year	0	N/A
Z Class:	91	N/A
Accumulation		
Issued from reinvestment	1,496	1
of distributions	0	0
Redeemed during the year	0	(19,628)
	1,496	(19,627)

	As at 31-Dec-2023 As at 31-Dec-2022	
		pportunities
Z Class GBP (Hedged):	Fund (Co	ntinuea)
Accumulation Issued	N/A	0
Issued from reinvestment	IWA	0
of distributions Redeemed during the year	N/A N/A	(34,658)
nedeemed during the year	N/A	(34,658)
	StocksPLL	ICTM Franci
Institutional:	Stocksplu	JS''' Fund
Accumulation Issued	16 149	7 762
Issued from reinvestment	16,148	7,763
of distributions	(F.063)	(24.505)
Redeemed during the year	(5,962) 10,186	(34,505) (26,742)
Income		
Issued Issued from reinvestment	122	1
of distributions	27	6
Redeemed during the year		(186) (179)
Institutional EUR (Hedged):	11	(179)
Accumulation Issued	3,742	5,360
Issued from reinvestment		
of distributions Redeemed during the year	0 (4,545)	(16,644)
nedeemed during the year	(803)	(11,284)
Income	N1/A	0
Issued Issued from reinvestment	N/A	0
of distributions	N/A	0
Redeemed during the year	N/A N/A	(68)
Institutional GBP (Hedged):		
Accumulation Issued	25	461
Issued from reinvestment of distributions	0	0
Redeemed during the year	(481)	(23)
	(456)	438
Institutional SGD (Hedged): Accumulation		
Issued	23	41
Issued from reinvestment of distributions	0	0
Redeemed during the year	(61)	(3)
Investor:	(38)	38
Accumulation	400	262
Issued from reinvestment	198	260
of distributions	0	0
Redeemed during the year	(162) 36	(191) 69
BE Retail:	30	03
Accumulation Issued	1,475	1
Issued from reinvestment		
of distributions Redeemed during the year	(888)	0
neacemed dailing the year	587	1
E Class: Accumulation		
Issued	1,399	1,702
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,261)	(970)
	138	732

	StocksPLUS [™] F	und (continued)
E Class EUR (Hedged):		
Accumulation Issued	4,883	4,253
Issued from reinvestment		
of distributions Redeemed during the year	(1,338)	(2,398)
nedeemed during the year	3,545	1,855
H Institutional:	373.3	.,000
Accumulation		
Issued	24,409	16,223
Issued from reinvestment of distributions	0	0
Redeemed during the year	(21,621)	(46,974)
,	2,788	(30,751)
T Class:		
Accumulation Issued	N/A	0
Issued from reinvestment	IV/A	U
of distributions	N/A	0
Redeemed during the year	N/A	(124)
	N/A	(124)
	DIMCO StockeD	LUSTM AR Fund
Institutional:	PIMCO StocksP	LUS'" AK FUNG
Accumulation		
Issued	75	89
Issued from reinvestment of distributions	0	0
Redeemed during the year	(113)	(29)
nedecined during the year	(38)	60
Institutional EUR (Hedged):		
Accumulation		
Issued	N/A	2
Issued from reinvestment of distributions	N/A	0
Redeemed during the year	N/A	(26)
	N/A	(24)
Institutional GBP (Hedged):		
Accumulation Issued	59	1
Issued from reinvestment		'
of distributions	0	0
Redeemed during the year	(78)	0
	(19)	1
E Class: Accumulation		
Issued	N/A	0
Issued from reinvestment		
of distributions	N/A	0
Redeemed during the year	N/A N/A	(2)
	IVA	(2)
	Strategic In	rcome Fund
Institutional:		
Accumulation Issued	16	74
Issued from reinvestment	16	74
of distributions	0	0
Redeemed during the year	(299)	(889)
	(283)	(815)
Institutional EUR (Hedged):		
Accumulation Issued	1,029	5,539
Issued from reinvestment	1,023	5,555
of distributions	0	0
	(2, 602)	(7,311)
Redeemed during the year	(3,683) (2,654)	(1,772)

As at 31-Dec-2023 As at 31-Dec-2022 StocksPLUS™ Fund (continued)

	As at 31-Dec-2023	As at 31-Dec-202
Institutional CDD (Hadrad)	Strategic Income	Fund (continued)
Institutional GBP (Hedged): Income		
Issued	0	21
Issued from reinvestment of distributions	1	0
Redeemed during the year	1 0	0
neacemed during the year	1	21
E Class:		
Accumulation		
Issued	280	1,152
Issued from reinvestment of distributions	0	0
Redeemed during the year	(752)	(875)
	(472)	277
Income II		
Issued	244	760
Issued from reinvestment of distributions	1	1
Redeemed during the year	(396)	(600)
	(151)	161
E Class EUR (Hedged):		
Accumulation	503	4 470
Issued Issued from reinvestment	592	4,473
of distributions	0	0
Redeemed during the year	(3,080)	(3,943)
J ,	(2,488)	530
Income II		
Issued	668	1,437
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,000)	(2,014)
neacemed during the year	(1,332)	(577)
T Class EUR (Hedged):		, ,
Accumulation		
ssued	59	210
Issued from reinvestment of distributions	0	0
Redeemed during the year	(325)	(264)
	(266)	(54)
Income		
Issued	122	217
Issued from reinvestment of distributions	0	0
Redeemed during the year	(241)	(126)
	(119)	91
	Total Return	Bond Fund
Institutionals		
Accumulation	14,082	14,515
Accumulation Issued Issued from reinvestment		14,515
Accumulation Issued Issued from reinvestment of distributions	0	0
Accumulation Issued Issued from reinvestment of distributions	0 (10,612)	0 (12,236)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0	0
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income	0 (10,612) 3,470	0 (12,236) 2,279
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued	0 (10,612)	0 (12,236)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions	0 (10,612) 3,470 2,187	0 (12,236) 2,279 1,043
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions	0 (10,612) 3,470 2,187 181 (1,719)	0 (12,236) 2,279 1,043 144 (3,382)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year	0 (10,612) 3,470 2,187	0 (12,236) 2,279 1,043
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CAD (Hedged):	0 (10,612) 3,470 2,187 181 (1,719)	0 (12,236) 2,279 1,043 144 (3,382)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CAD (Hedged): Income	0 (10,612) 3,470 2,187 181 (1,719)	0 (12,236) 2,279 1,043 144 (3,382)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CAD (Hedged): Income Issued	0 (10,612) 3,470 2,187 181 (1,719) 649	0 (12,236) 2,279 1,043 144 (3,382) (2,195)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CAD (Hedged): Income Issued Issued Issued from reinvestment of distributions	0 (10,612) 3,470 2,187 181 (1,719) 649	0 (12,236) 2,279 1,043 144 (3,382) (2,195)
Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CAD (Hedged): Income Issued Issued Issued from reinvestment	0 (10,612) 3,470 2,187 181 (1,719) 649	0 (12,236) 2,279 1,043 144 (3,382) (2,195)

	As at 31-Dec-2023	As at 31-Dec-2022 d Fund (continued)
Institutional CHF (Hedged):	Total Return Bon	a runa (continuea)
Accumulation		
Issued	348	110
Issued from reinvestment of distributions	0	0
Redeemed during the year	(60)	(901)
	288	(791)
Institutional EUR (Hedged): Accumulation		
Issued	8,679	11,822
Issued from reinvestment		
of distributions	(0.151)	(7.110)
Redeemed during the year	(9,151) (472)	(7,110) 4,712
Income	(472)	7,712
Issued	317	214
Issued from reinvestment	FF7	200
of distributions Redeemed during the year	557 (692)	398 (423)
Nedectified during the year	182	189
Institutional EUR (Unhedged): Accumulation		
Issued	24	1,047
Issued from reinvestment of distributions	0	0
Redeemed during the year	(491)	(799)
	(467)	248
Institutional GBP (Hedged): Accumulation		
Issued	521	89
Issued from reinvestment of distributions	0	0
Redeemed during the year	(212)	(172)
Income	309	(83)
Issued	750	1,008
Issued from reinvestment of distributions	21	20
Redeemed during the year	(1,967)	(1,840)
	(1,196)	(812)
Institutional ILS (Hedged):		
Accumulation Issued	N/A	0
Issued from reinvestment		
of distributions	N/A	0
Redeemed during the year	N/A N/A	(13)
Institutional SGD (Hedged):	IN/A	(13)
Accumulation		
Issued	79	425
Issued from reinvestment of distributions	0	0
Redeemed during the year	(113)	(1,297)
	(34)	(872)
Investor: Accumulation		
Issued	3,154	6,860
Issued from reinvestment		
of distributions	(6.043)	(2.170)
Redeemed during the year	(6,043) (2,889)	(3,170)
Income	(2,505)	3,030
Issued	411	4,075
Issued from reinvestment of distributions	7	6
Redeemed during the year	(1,658)	(1,523)
	(1,240)	2,558

	As at 31-Dec-2023 As at 31-Dec-2022	
	Total Return Bond	
Investor CHF (Hedged):		
Accumulation		
Issued	62	28
Issued from reinvestment of distributions	0	0
Redeemed during the year	(123)	(138)
Redeemed during the year	(61)	(110)
Investor EUR (Hedged):	(01)	(110)
Accumulation		
Issued	86	441
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(215)	(277)
	(129)	164
Administrative:		
Accumulation Issued	541	1,321
Issued from reinvestment	J4 I	1,321
of distributions	0	0
Redeemed during the year	(886)	(1,487)
	(345)	(166)
Income	(2.12)	(122)
Issued	4,905	2,212
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(124)	(1,730)
	4,781	482
Administrative EUR (Hedged):		
Accumulation	0	154
Issued from reinvestment	9	154
of distributions	0	0
Redeemed during the year	(36)	(29)
- neacemen daming the year	(27)	125
Administrative SGD (Hedged):	(=- /	
Income		
Issued	1	N/A
Issued from reinvestment		
of distributions	0	N/A
Redeemed during the year	0	N/A
F.C.	ı	N/A
E Class: Accumulation		
Issued	3,590	2,883
Issued from reinvestment		,
of distributions	0	0
Redeemed during the year	(3,323)	(3,718)
	267	(835)
Income		
Issued	1,023	1,010
Issued from reinvestment		
of distributions	(2.422)	33
Redeemed during the year	(2,492)	(2,318)
F.C. CUE (I. I. I.)	(1,425)	(1,275)
E Class CHF (Hedged): Accumulation		
Issued	508	744
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(424)	(131)
	84	613
E Class EUR (Hedged):		
Accumulation	4 707	2.551
Issued	1,737	2,661
Issued from reinvestment of distributions	0	0
Redeemed during the year	(4,728)	(5,090)
neacemed during the year	(2,991)	(2,429)
	(2,331)	(4,743)

	As at 31-Dec-2023 Total Return Bond	As at 31-Dec-2022 Fund (continued)
Income		
Issued from reinvestment	191	431
of distributions	(0.25)	(000)
Redeemed during the year	(925) (734)	(909) (478)
E Class EUR (Unhedged):	(73.1)	(170)
Accumulation Issued	21	19
Issued from reinvestment of distributions	0	0
Redeemed during the year	(72)	(35)
E Class HKD (Unhedged):	(51)	(16)
Accumulation Issued	10	82
Issued from reinvestment	10	02
of distributions	(165)	(186)
Redeemed during the year	(165) (155)	(186)
E Class SGD (Hedged): Accumulation		· · · · · ·
Issued Issued from reinvestment	221	97
of distributions	0	0
Redeemed during the year	(175) 46	(163)
H Institutional:	10	(00)
Issued	4,562	8,179
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,035)	(10,096)
Income	2,527	(1,917)
Issued	344	182
Issued from reinvestment of distributions	12	9
Redeemed during the year	(173) 183	(822)
M Retail HKD (Unhedged):	103	(631)
Income Issued	658	99
Issued from reinvestment of distributions	0	0
Redeemed during the year	(10)	(29)
	648	70
R Class EUR (Hedged): Accumulation Issued	3	128
Issued from reinvestment of distributions	0	
Redeemed during the year	(75)	(355)
	(72)	(227)
T Class: Accumulation		
Issued Issued from reinvestment	22	96
of distributions	0	0
Redeemed during the year	(107) (85)	(616) (520)
T Class EUR (Hedged): Accumulation	(03)	(320)
Issued	121	200
Issued from reinvestment of distributions	0	0
Redeemed during the year	(90)	(119)
	31	81

	As at 31-Dec-2023		
	PIMCO TRENDS M Strateg		
Institutional:	Strateg	y i uliu	
Accumulation Issued	2 006	12 /157	
Issued from reinvestment	3,086	12,457	
of distributions	0	0	
Redeemed during the year	(9,946) (6,860)	(4,248) 8,209	
Institutional EUR (Hedged):	(0,800)	8,209	
Accumulation Issued	393	10,855	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(10,603)	(1,198)	
	(10,210)	9,657	
Institutional GBP (Hedged): Accumulation Issued	31	1	
Issued from reinvestment	31	ı	
of distributions	0	0	
Redeemed during the year	(6)	0	
Income	25	1	
Issued	5,546	3,333	
Issued from reinvestment	1	0	
of distributions Redeemed during the year	(3,502)	0	
nedecined during the year	2,045	3,333	
Investor:	·	·	
Accumulation Issued	556	1	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(34)	0	
	522	1	
Investor EUR (Hedged): Accumulation			
Issued Issued from reinvestment	0	1	
of distributions	0	0	
Redeemed during the year	0	0	
	0	1	
E Class: Accumulation	710	2.402	
Issued Issued from reinvestment	719	3,403	
of distributions	0	0	
Redeemed during the year	(582)	(2,731)	
E Class EUR (Hedged):	137	672	
Accumulation			
Issued	402	1,900	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(777)	(402)	
	(375)	1,498	
H Institutional: Accumulation	100	4	
Issued from reinvestment	100	4	
of distributions	0	0	
Redeemed during the year	(14)	0	
7 Classi	86	4	
Z Class: Accumulation			
Issued	474	3,659	
Issued from reinvestment of distributions	0	0	
Redeemed during the year	(898)	0	
,	(424)	3,659	

	As at 31-Dec-2023	As at 31-Dec-2022
	UK Corporat	
Institutional:		
Accumulation Issued	400	653
Issued from reinvestment		
of distributions	(722)	0
Redeemed during the year	(722)	(1,469)
Income	(322)	(010)
Issued	8,171	8,201
Issued from reinvestment of distributions	0	0
Redeemed during the year	(13,386)	(16,638)
	(5,215)	(8,437)
Z Class:		
Accumulation Issued	0	0
Issued from reinvestment		· ·
of distributions	0	0
Redeemed during the year	0	0
	U	0
	UK Long Term Cor	porate Bond Fund
Institutional:		
Accumulation Issued	351	5,022
Issued from reinvestment	331	5/022
of distributions	0	0
Redeemed during the year	(1,486) (1,135)	(3,722) 1,300
Income	(1,155)	1,500
Issued	80	183
Issued from reinvestment	0	0
of distributions Redeemed during the year	(508)	(105)
neacement during the year	(428)	78
	HC High Vial	d David Found
Institutional:	US High Yiel	a Bona Funa
Accumulation		
Accumulation Issued	2,581	4,125
Accumulation Issued Issued from reinvestment	2,581	4,125 0
Accumulation Issued	·	
Accumulation Issued Issued from reinvestment of distributions	0	0
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income	0 (7,506) (4,925)	0 (23,143) (19,018)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued	0 (7,506)	0 (23,143)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions	0 (7,506) (4,925) 1,626	0 (23,143) (19,018)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment	0 (7,506) (4,925) 1,626 127 (5,453)	0 (23,143) (19,018) 1,227 158 (13,176)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year	0 (7,506) (4,925) 1,626	0 (23,143) (19,018) 1,227
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions	0 (7,506) (4,925) 1,626 127 (5,453)	0 (23,143) (19,018) 1,227 158 (13,176)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued	0 (7,506) (4,925) 1,626 127 (5,453)	0 (23,143) (19,018) 1,227 158 (13,176)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment	0 (7,506) (4,925) 1,626 127 (5,453) (3,700)	0 (23,143) (19,018) 1,227 158 (13,176) (11,791)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued	0 (7,506) (4,925) 1,626 127 (5,453) (3,700)	0 (23,143) (19,018) 1,227 158 (13,176) (11,791)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A	0 (23,143) (19,018) 1,227 158 (13,176) (11,791)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A 1,357	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222) 2,175
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A N/A 1,357	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222) 2,175 0 (8,534)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A 1,357	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222) 2,175
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A N/A 1,357	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222) 2,175 0 (8,534)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A 1,357 0 (2,883) (1,526)	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222) 2,175 0 (8,534) (6,359)
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A 1,357 0 (2,883) (1,526)	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222) 2,175 0 (8,534) (6,359) 669 303
Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment of distributions Redeemed during the year Institutional CHF (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued Issued from reinvestment of distributions Redeemed during the year Institutional EUR (Hedged): Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	0 (7,506) (4,925) 1,626 127 (5,453) (3,700) N/A N/A N/A N/A 1,357 0 (2,883) (1,526)	0 (23,143) (19,018) 1,227 158 (13,176) (11,791) 22 0 (244) (222) 2,175 0 (8,534) (6,359)

	As at 31-Dec-2023	As at 31-Dec-2022
	US High Yield Bond	d Fund (continued)
Institutional GBP (Hedged):		
Accumulation	200	100
Issued Issued from reinvestment	288	196
of distributions	0	0
Redeemed during the year	(907)	(292)
	(619)	(96)
Income		
Issued	213	63
Issued from reinvestment	0	0
of distributions Redeemed during the year	(82)	(447)
Nedeemed during the year	131	(384)
Institutional SGD (Hedged):	131	(304)
Accumulation		
Issued	N/A	15
Issued from reinvestment	NI/A	0
of distributions Redeemed during the year	N/A N/A	(52)
Redeemed during the year	N/A	(37)
Investor:	IV/A	(37)
Accumulation		
Issued	582	485
Issued from reinvestment	•	
of distributions	(4.205)	0
Redeemed during the year	(1,306)	(4,966)
Incomo	(724)	(4,481)
Income Issued	135	448
Issued from reinvestment		
of distributions	21	31
Redeemed during the year	(873)	(1,987)
	(717)	(1,508)
Investor EUR (Hedged): Accumulation		
Issued	14	495
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(20)	(495)
	(6)	0
E Class:		
Accumulation Issued	658	853
Issued from reinvestment		
of distributions	0	0
Redeemed during the year	(1,163)	(2,926)
	(505)	(2,073)
Income	6.013	F 101
Issued	6,012	5,181
Issued from reinvestment of distributions	79	70
Redeemed during the year	(5,501)	(10,275)
	590	(5,024)
E Class EUR (Hedged):		
Accumulation	100	1.163
Issued	169	1,163
Issued from reinvestment of distributions	0	0
Redeemed during the year	(607)	(1,564)
	(438)	(401)
H Institutional:		
Accumulation	2.044	6.222
Issued	3,014	6,232
Issued from reinvestment of distributions	0	0
Redeemed during the year	(2,636)	(7,216)
	378	(984)

		As at 31-Dec-2022
	US High Yield Bon	d Fund (continued)
Income Issued	342	31
Issued from reinvestment		
of distributions Redeemed during the year	(17)	(70)
nedeemed during the year	326	(38)
M Retail:		
Income Issued	6,557	12,039
Issued from reinvestment		
of distributions Redeemed during the year	(6,222)	(11,070)
Nedeeliled during the year	336	970
R Class:		
Accumulation Issued	4	319
Issued from reinvestment		515
of distributions	0	0
Redeemed during the year	(133)	(236)
Z Class:	(123)	03
Accumulation	240	0
Issued from reinvestment	218	0
of distributions	0	0
Redeemed during the year	0	0
	218	0
	US Investment (Grade Corporate
		Fund
Institutional: Accumulation		
Issued	12,595	10,490
Issued from reinvestment	0	0
of distributions Redeemed during the year	(6,673)	(6,644)
neacemed during the year	5,922	3,846
Income	2.527	2.520
Issued from reinvestment	3,527	2,630
of distributions	5	3
Redeemed during the year	(3,341)	(1,431)
Institutional ELID (Hadgad):	191	1,202
Institutional EUR (Hedged): Accumulation		
Issued	2,845	6,790
Issued from reinvestment of distributions	0	0
Redeemed during the year		
	(8,104)	(12,251)
	(5,259)	(12,251) (5,461)
Institutional GBP (Hedged):		
Institutional GBP (Hedged): Income II Issued		
Income II Issued Issued from reinvestment	(5,259)	(5,461)
Income II Issued Issued from reinvestment of distributions	(5,259) 3,019 1	(5,461) 840 283
Income II Issued Issued from reinvestment	(5,259)	(5,461)
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class:	(5,259) 3,019 1 (1,337)	(5,461) 840 283 (30,818)
Income II Issued Issued from reinvestment of distributions Redeemed during the year	(5,259) 3,019 1 (1,337) 1,683	(5,461) 840 283 (30,818) (29,695)
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation	(5,259) 3,019 1 (1,337)	(5,461) 840 283 (30,818)
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions	(5,259) 3,019 1 (1,337) 1,683 3,380 0	(5,461) 840 283 (30,818) (29,695) 1,086
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment	(5,259) 3,019 1 (1,337) 1,683 3,380 0 (641)	(5,461) 840 283 (30,818) (29,695) 1,086 0 (249)
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions	(5,259) 3,019 1 (1,337) 1,683 3,380 0	(5,461) 840 283 (30,818) (29,695) 1,086
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(5,259) 3,019 1 (1,337) 1,683 3,380 0 (641)	(5,461) 840 283 (30,818) (29,695) 1,086 0 (249)
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year Income Issued Issued from reinvestment	(5,259) 3,019 1 (1,337) 1,683 3,380 0 (641) 2,739 313	(5,461) 840 283 (30,818) (29,695) 1,086 0 (249) 837
Income II Issued Issued from reinvestment of distributions Redeemed during the year E Class: Accumulation Issued Issued from reinvestment of distributions Redeemed during the year	(5,259) 3,019 1 (1,337) 1,683 3,380 0 (641) 2,739	(5,461) 840 283 (30,818) (29,695) 1,086 0 (249) 837

	As at 31-Dec-2023 US Investment G Bond Fund	
H Institutional: Accumulation		
Issued	204	6
Issued from reinvestment of distributions	0	0
Redeemed during the year	(6)	0
	198	6
	US Short-1	Term Fund
Institutional:		
Accumulation Issued	20,663	73,837
Issued from reinvestment of distributions	0	0
Redeemed during the year	(49,119)	(71,198)
	(28,456)	2,639
Income Issued	330	3,299
Issued from reinvestment of distributions	0	0
Redeemed during the year	(1,235)	(264)
	(905)	3,035
Institutional EUR (Hedged): Accumulation Issued	3,114	16,072
Issued from reinvestment of distributions	0	0
Redeemed during the year	(16,925)	(18,694)
	(13,811)	(2,622)
Institutional GBP (Hedged): Income Issued	22	N/A
Issued from reinvestment	22	IN/A
of distributions	1	N/A
Redeemed during the year	(2)	N/A N/A
Investor:	21	14// (
Accumulation Issued	310	174
Issued from reinvestment of distributions	0	0
Redeemed during the year	(841)	(681)
T. Cl	(531)	(507)
E Class: Accumulation Issued	20,879	15,967
Issued from reinvestment		
of distributions Redeemed during the year	(22,829)	(20,780)
nedeemed during the year	(1,950)	(4,813)
E Class EUR (Hedged):		
Accumulation Issued	2,965	4,393
Issued from reinvestment	0	0
of distributions Redeemed during the year	(5,797)	(681)
samy are jour	(2,832)	3,712
H Institutional: Accumulation	F 4 7	040
Issued Issued from reinvestment	517	840
of distributions	0	0 (4.043)
Redeemed during the year	(1,030) (513)	(1,943) (1,103)
Z Class:	(313)	(1,103)
Income Issued	500	690
Issued from reinvestment		
of distributions Redeemed during the year	2,896 (2.172)	1,338
	1,224	(30,166)
Redeemed during the year	(2,172) 1,224	(32,194) (30,166)

19. NET ASSET VALUES

Each Fund's net assets attributable to redeemable participating shareholders, shares issued and outstanding and NAV per share for the last three financial years are as follows (amounts are in thousands, except per share amounts). The NAV per share disclosed in these financial statements may include adjustments required by FRS 102, which may cause shareholders' NAVs or total returns to differ from those disclosed in these financial statements. Net Assets divided by shares issued and outstanding may not equal the NAV per share due to rounding:

	21	As at As at Dec-2023 31-Dec-2022			As at 31-Dec-2021			
	31-			gh Yield B				
Net Assets	\$	2,434,728		2,981,392		3,411,923		
Institutional: Accumulation	\$	1,472,296		1,552,047		1,221,240		
Shares issued								
and outstanding	_	164,619	_	174,453	_	117,953		
NAV per share	\$	8.94		8.90		10.35		
Income	\$	125,117	\$	113,734	\$	248,734		
Shares issued and outstanding		19,073		16,032		28,125		
NAV per share	\$	6.56	\$	7.09	\$	8.84		
Institutional AUD (Hedged): Income	AUD	128	AUD	203,422	AUD	12		
Shares issued and outstanding		20		28,372		1		
NAV per share	AUD		AUD		AUD	9.00		
Institutional CHF (Hedged): Accumulation	CHF	2,735		4,094		35,166		
Shares issued	CIII	2,733	CIII	1,051	CIII	33,100		
and outstanding		365		527		3,797		
NAV per share	CHF	7.49	CHF	7.77	CHF	9.26		
Income	CHF	1,582	CHF	1,912	CHF	5,135		
Shares issued		262		281		591		
and outstanding NAV per share	CHF	262 6.04	CHE	6.81	CHE	8.69		
	CIII	0.04	CIII	0.01	CIII	0.03		
Institutional EUR (Hedged): Accumulation Shares issued	€	275,717	€	498,977	€	653,189		
and outstanding		35,835		63,739		70,200		
NAV per share	€	7.69	€	7.83	€	9.30		
Income	€	20,415	€	27,728	€	75,650		
Shares issued								
and outstanding	_	3,301	_	4,056		8,695		
NAV per share	€	6.18	€	6.84	€	8.70		
Institutional GBP (Hedged): Accumulation	£	13,169	£	14,369	£	18,246		
Shares issued and outstanding		1,685		1,836		1,996		
NAV per share	£	7.82	f	7.83	f	9.14		
Income	£	17,555		20,785		59,979		
Shares issued	_	17,555	_	20,703	_	33,313		
and outstanding		2,820		3,068		7,061		
NAV per share	£	6.22	£	6.77	£	8.50		
Institutional RMB (Hedged): Income		N/A		N/A	CNH	61		
Shares issued		N1/A		N1/A		1		
and outstanding		N/A		N/A	CNIL	01 17		
NAV per share		N/A		IV/A	CNH	91.17		
Institutional SGD (Hedged): Income	SGD	6,313	SGD	385	SGD	85		
Shares issued and outstanding		959		53		9		
NAV per share	SGD		SGD		SGD	9.01		
Investor:								
Accumulation	\$	6,472	\$	8,727	\$	19,282		
Shares issued and outstanding		862		1,164		2,201		
NAV per share	\$	7.51	\$	7.50	\$	8.76		

		ls at ec-2023	31-D	ls at ec-2022	31-D	As at Dec-2021
		PIMCO	Asia	High Yicontinu	eld Bo ed)	ond
Income	\$	48,069		71,688		273,632
Shares issued and outstanding		7,472		10,304		31,566
NAV per share	\$	6.43	\$	6.96	\$	8.67
Investor AUD (Hedged): Income	AUD	3,657	AUD	3,889	AUD	5,081
Shares issued and outstanding		578		557		579
NAV per share	AUD	6.33	AUD	6.99	AUD	8.77
Investor EUR (Hedged): Income	€	996	€	873	€	935
Shares issued and outstanding		164	_	130	_	110
NAV per share	€	6.05	€	6.69	€	8.52
Investor RMB (Hedged): Income	CNH	1,683	CNH	13,234	CNH	24,873
Shares issued and outstanding		26		182		275
NAV per share	CNH	65.29	CNH	72.74	CNH	90.46
Investor SGD (Hedged): Income	SGD	2,963	SGD	4,112	SGD	6,528
Shares issued and outstanding	505	467	505	591	505	753
NAV per share	SGD	6.34	SGD	6.96	SGD	8.67
Administrative:	ď	22 510	¢	20.245	¢	41 220
Income Shares issued and outstanding	\$	22,518 3,431	>	28,245 3,980	\$	41,320
NAV per share	\$	6.56	\$	7.10	\$	8.84
E Class:						
Accumulation	\$	51,171	\$	61,585	\$	78,405
Shares issued and outstanding NAV per share	\$	6,290 8.14	¢	7,540	¢	8,175
·	\$	47,824	•	8.17 56,633		9.59
Income Shares issued and outstanding	Þ	7,288)	7,981	Þ	100,159
NAV per share	\$	6.56	\$	7.10	\$	8.84
E Class CHF (Hedged):	•		•		•	
Accumulation	CHF		CHF	1,012	CHF	1,263
Shares issued and outstanding NAV per share	CHF	95 7.28	CHE	133 7.63	CHE	138 9.16
Income	CHF		CHF		CHF	280
Shares issued and outstanding	CIII	33	CIII	36	CIII	32
NAV per share	CHF	6.04	CHF	6.81	CHF	8.69
E Class EUR (Hedged):						
Accumulation	€	41,927	€	48,877	€	61,580
Shares issued and outstanding NAV per share	€	5,605 7.48	£	6,365 7.68	€	6,687 9.21
Income	€	8,111		8,314		10,041
Shares issued and outstanding	C	1,312	C	1,217	•	1,154
NAV per share	€	6.18	€	6.83	€	8.70
E Class HKD (Unhedged):						
Income	HKD	5,306	HKD	6,334	HKD	4,540
Shares issued and outstanding	חאט	812	HND	897	HKD	516
NAV per share E Class SGD (Hedged):	HKD	0.54	HKD	7.06	пки	8.79
Income	SGD	12,291	SGD	15,239	SGD	25,623
Shares issued and outstanding		1,919		2,168		2,924
NAV per share	SGD	6.40	SGD	7.03	SGD	8.76
H Institutional: Accumulation	\$	1,327	\$	1,323	\$	182
Shares issued and outstanding		172		172		20
NAV per share	\$	7.71		7.69		8.96
Income	\$	328	\$	547	\$	686
Shares issued and outstanding	¢	51 6 20	¢	79 6.00	¢	80
NAV per share M Retail:	\$	6.38)	6.90	Þ	8.60
Income II	\$	18,245	\$	17,613	\$	22,700
Shares issued and outstanding		2,999		2,637		2,684
NAV per share	\$	6.08	\$	6.68	\$	8.46

		As at ec-2023		As at ec-2022	As at ? 31-Dec-2021	
		PIMCO A				ond
M Retail HKD (Unhedged):		Fu	na (c	ontinue	a)	
Income II	HKD	1,741	HKD	1,797	HKD	6,482
Shares issued and outstanding		288		270		771
NAV per share	HKD	6.05	HKD	6.65	HKD	8.41
M Retail SGD (Hedged): Income II	SGD	7,118	CCD	0 001	CCD	11 /02
Shares issued and outstanding	300	1,199	300	1,342	300	11,492 1,372
NAV per share	SGD	5.94	SGD	6.62	SGD	8.38
Z Class:						
Accumulation	\$	187,047	\$	230,136	\$	300,885
Shares issued and outstanding		20,248		25,207		28,503
NAV per share	\$	9.24	\$	9.13	\$	10.56
	Δς	ia Strate	aic I	nterest	Rond	Fund
Net Assets	\$	177,208		313,987		361,011
Institutional:	4	.,,,200	Ψ.	3 . 3 / 3 0 .	Ÿ .	30.70
Accumulation	\$	64		N/A		N/A
Shares issued and outstanding		6		N/A		N/A
NAV per share	\$	10.26		N/A		N/A
Income	\$	34,211	\$	54,459	\$	64,997
Shares issued and outstanding	\$	4,306 7.94	¢	6,776 8.04	¢	6,958 9.34
NAV per share	Þ	7.94	Þ	0.04	Þ	9.54
Institutional EUR (Hedged): Accumulation	€	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	10.13		N/A		N/A
Income	€	10,955	€	97,916	€	102,975
Shares issued and outstanding		1,445		12,495		11,068
NAV per share	€	7.58	€	7.84	€	9.30
Institutional GBP (Hedged):	£	351	£	205	c	174
Income Shares issued and outstanding	L	44	L	203	L	174
NAV per share	£	7.89	£	8.04	£	9.41
Institutional SGD (Hedged):						
Income	SGD	15,313	SGD	3,799	SGD	5,354
Shares issued and outstanding		1,934		467		566
NAV per share	SGD	7.92	SGD	8.13	SGD	9.46
Investor: Accumulation	\$	265		N/A		N/A
Shares issued and outstanding	ф	26		N/A		N/A
NAV per share	\$	10.25		N/A		N/A
Income	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
	\$			N/A		N/A
NAV per share	Þ	10.11				
Investor EUR (Hedged):		10.11				
Investor EUR (Hedged): Accumulation	€	10		N/A		
Investor EUR (Hedged): Accumulation Shares issued and outstanding	€	10 1		N/A		N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share	€	10 1 10.11		N/A N/A		N/A N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income	€	10 1 10.11 9		N/A N/A N/A		N/A N/A N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	€ €	10 1 10.11 9		N/A N/A N/A N/A		N/A N/A N/A N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€	10 1 10.11 9		N/A N/A N/A		N/A N/A N/A N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€ €	10 1 10.11 9	\$	N/A N/A N/A N/A	\$	N/A N/A N/A N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding	€ € €	10 1 10.11 9 1 10.03	\$	N/A N/A N/A N/A N/A	\$	N/A N/A N/A N/A N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class: Accumulation	€ € € \$	10 1 10.11 9 1 10.03		N/A N/A N/A N/A N/A		N/A N/A N/A N/A N/A
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income	€ € €	10 1 10.11 9 1 10.03 2,472 277 8.93	\$	N/A N/A N/A N/A N/A 806 94 8.62 24,409	\$	N/A N/A N/A N/A N/A 12 1 9.69
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Income Shares issued and outstanding	€ € € \$	10 1 10.11 9 1 10.03 2,472 277 8.93 17,469 2,511	\$	N/A N/A N/A N/A N/A 806 94 8.62 24,409 3,450	\$	N/A N/A N/A N/A 12 1 9.69 24,934 3,015
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€ € € \$	10 1 10.11 9 1 10.03 2,472 277 8.93	\$	N/A N/A N/A N/A N/A 806 94 8.62 24,409	\$	N/A N/A N/A N/A 12 1 9.69 24,934 3,015
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class EUR (Hedged):	€ € € \$ \$	10 1 10.11 9 1 10.03 2,472 277 8.93 17,469 2,511 6.96	\$ \$ \$	N/A N/A N/A N/A N/A 806 94 8.62 24,409 3,450 7.08	\$ \$	N/A N/A N/A N/A 12 1 9.69 24,934 3,015 8.27
Investor EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€ € € \$	10 1 10.11 9 1 10.03 2,472 277 8.93 17,469 2,511	\$ \$ \$	N/A N/A N/A N/A N/A 806 94 8.62 24,409 3,450	\$ \$	N/A N/A N/A N/A N/A 12 1 9.69 24,934 3,015 8.27

		As at Dec-2023		As at ec-2022	31-	As at Dec-2021
		Asia St	rateg	ic Intere	est B	
F.C. FUD (1) 1		Fu	ınd (continue	ed)	
E Class EUR (Unhedged): Accumulation	€	18,078	€	21,244	€	25,443
Shares issued and outstanding		1,275		1,500		1,703
NAV per share	€	14.18	€	14.17	€	14.94
E Class HKD (Unhedged):						
Income Shares issued and outstanding	HKD	2,994 377	HKD	2,973 367	HKD	3,401
NAV per share	HKD		HKD	8.09	HKD	
E Class SGD (Hedged):		7.55		0.05		51.10
Income	SGD	3,298	SGD	300	SGD	337
Shares issued and outstanding		419		37		36
NAV per share	SGD	7.87	SGD	8.13	SGD	9.46
M Retail HKD (Unhedged): Income	HKD	20 265	HKD	31,879	HKD	39,857
Shares issued and outstanding	TIKD	4,830	TIND	5,174	TIKD	5,540
NAV per share	HKD		HKD	6.16	HKD	
Z Class:						
Accumulation	\$	65,348	\$	93,351	\$	109,270
Shares issued and outstanding	.	7,062		10,610		11,219
NAV per share	\$	9.25	\$	8.80	\$	9.74
		PIMCO	Balar	ced Inc	ome	and
				vth Fund	d	
Net Assets	\$	670,116	\$	750,076	\$	1,035,021
Institutional: Accumulation	\$	31,079	¢	30,140	¢	37,389
Shares issued and outstanding	Ą	1,413	Ą	1,526	Ų	1,571
NAV per share	\$	22.00	\$	19.74	\$	23.80
Institutional EUR (Hedged):						
Accumulation	€	148,956	€ :	204,979	€	352,099
Shares issued and outstanding NAV per share	€	7,756	£	11,632 17.62	£	16,474
Institutional GBP (Hedged):	C	13.21	C	17.02	C	21.37
Income	£	477	£	3,301	£	4,301
Shares issued and outstanding		45		331		345
NAV per share	£	10.60	£	9.99	£	12.45
Institutional RMB (Hedged): Accumulation	CNIII	7 574		N/A		N/A
Shares issued and outstanding	CNH	7,574 73		N/A		N/A
NAV per share	CNH	103.47		N/A		N/A
Income	CNH	76		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	CNH	102.34		N/A		N/A
Institutional RMB (Unhedged):						
Accumulation Shares issued and outstanding	CNH	76 1		N/A N/A		N/A
NAV per share	CNH	103.83		N/A		N/A N/A
Income	CNH	76		N/A		N/A
Shares issued and outstanding	CIVII	1		N/A		N/A
NAV per share	CNH	102.71		N/A		N/A
Investor:						
Accumulation	\$	11,288	\$	10,303	\$	10,116
Shares issued and outstanding	¢	695	¢	704	¢	571
NAV per share	\$	16.24	Þ	14.63	Þ	17.70
E Class: Accumulation	\$	31,174	\$	32,627	\$	40,303
Shares issued and outstanding		1,686		1,942		1,966
NAV per share	\$	18.49	\$	16.80	\$	20.50
Income	\$	12,347	\$	13,011	\$	13,372
Shares issued and outstanding	4	1,302		1,448		1,172
NAV per share	\$	9.48	\$	8.98	\$	11.41

		As at Dec-2023	31	As at -Dec-2022	31	As at -Dec-2021
				nced Inc		
E Class EUR (Hedged):		Growt	ПЕ	und (con	unue	eu)
Accumulation	€	230,322	€	217,239	€	230,733
Shares issued and outstanding		14,269		14,494		12,541
NAV per share	€	16.14	€	14.99	€	18.40
Income	€	47,057	€	49,389	€	57,708
Shares issued and outstanding		5,608		6,071		5,551
NAV per share	€	8.39	€	8.14	€	10.40
H Institutional:	\$	10	¢	0		NI/A
Accumulation Shares issued and outstanding	Þ	10	Þ	9		N/A N/A
NAV per share	\$	10.49	\$	9.43		N/A
Income	\$	10		9		N/A
Shares issued and outstanding	Ψ	1	Ψ	1		N/A
NAV per share	\$	9.79	\$	9.18		N/A
M Retail:						
Accumulation	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.41		N/A		N/A
Income	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.37		N/A		N/A
Income II	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.35		N/A		N/A
M Retail HKD (Unhedged):						
Accumulation	HKD	81		N/A		N/A
Shares issued and outstanding	LIKD	10.40		N/A		N/A
NAV per share	HKD	10.40		N/A		N/A
Income	HKD	81		N/A		N/A
Shares issued and outstanding	HIND	10.37		N/A		N/A N/A
NAV per share	HKD			N/A		
Income II	HKD	81		N/A N/A		N/A N/A
Shares issued and outstanding NAV per share	HKD	10.34		N/A		N/A
	TIKD	10.54		11//		11/7
M Retail SGD (Hedged): Accumulation	SGD	1,420		N/A		N/A
Shares issued and outstanding		137		N/A		N/A
NAV per share	SGD	10.37		N/A		N/A
Income	SGD	14		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	SGD	10.33		N/A		N/A
Income II	SGD	14		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	SGD	10.31		N/A		N/A
Z Class:						
Accumulation	\$	110,390	\$	156,684	\$	199,594
Shares issued and outstanding	_	6,669	_	10,644	_	11,355
NAV per share	\$	16.55	\$	14.72	\$	17.58
		PIMCO C	a mi	tal Cocur	itios	Eund
Net Assets		5,137,886				
Institutional:	ф	0,157,000	φO	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Þ	9,110,409
Accumulation	\$ 1	1,271,099	\$1	,352,729	\$	2,296,596
Shares issued and outstanding		59,553		69,143		103,846
NAV per share	\$	21.34	\$	19.56	\$	22.12
Income	\$	194,714	\$	393,584	\$	728,260
Shares issued and outstanding		19,008		39,825		62,402
	\$	10.24	\$	9.88	\$	11.67
NAV per share	4					_
Institutional AUD (Hedged):	*	N/A		N/A	ДШ) 14
NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding	*	N/A N/A		N/A N/A	AUI) 14 1

	As at 31-Dec-2023		31.	As at Dec-2022	As at 31-Dec-2021		
	31			pital Secu			
				(continue			
Institutional BRL (Hedged): Accumulation	\$	13,282	\$	25,163	\$	47,342	
Shares issued and outstanding		1,272		3,040		5,855	
NAV per share	\$	10.44	\$	8.28	\$	8.09	
Institutional CHF (Hedged): Accumulation	CHF	36,703	CHF	52,485	CHF	120,911	
Shares issued and outstanding		2,326		3,478		6,908	
NAV per share	CHF	15.78	CHF	15.09	CHF	17.50	
Institutional EUR (Hedged): Accumulation	€	1,018,876	€	1,198,101	€	1,868,333	
Shares issued and outstanding		70,150		88,171		119 046	
NAV per share	€	14.52	€	13.59	€	118,946	
Income	€	384,027	€	383,951	€	481,884	
Shares issued and outstanding		36,374		36,928		38,373	
NAV per share	€	10.56	€	10.40	€	12.56	
Income II	€	5,467	€	31,417	€	41,671	
Shares issued and outstanding		687		3,979		4,334	
NAV per share	€	7.96	€	7.89	€	9.61	
Institutional GBP (Hedged): Accumulation	£	47,691	£	35,494	£	43,301	
Shares issued and outstanding		3,119		2,518		2,696	
NAV per share	£	15.29	£	14.10	£	16.06	
Income	£	64,345	£	67,663	£	106,976	
Shares issued and outstanding		5,682		6,132		8,135	
NAV per share	£	11.32	£	11.03	£	13.15	
Institutional RMB (Hedged): Income		N/A		N/A	CNH	66	
Shares issued and outstanding		N/A		N/A		1	
NAV per share		N/A		N/A	CNH	100.31	
Institutional SGD (Hedged): Income	SGD	2,530	SGD	178	SGD	39	
Shares issued		205		21		4	
and outstanding NAV per share	SGD	295 8 56	SGD	8.38	SGD	9.91	
Investor:	300	0.50	300	0.50	300	5.51	
Accumulation Shares issued	\$	190,106	\$	215,127	\$	345,234	
and outstanding	<i>*</i>	13,146		16,173	<u></u>	22,879	
NAV per share	\$	14.46		13.30		15.09	
Income Shares issued	\$	50,228	\$	72,649	\$	245,968	
and outstanding		4,925		7,387		21,180	
NAV per share	\$	10.20	\$	9.84	\$	11.61	
Investor AUD (Hedged): Income	AUD	14,433	AUD	12,971	AUD	26,915	
Shares issued and outstanding		1,568		1,437		2,496	
NAV per share	AUD		AUD		AUD		
Investor CAD (Hedged): Income	CAD	4,254	CAD	4,043	CAD	4,771	
Shares issued		4.40		43.0			
and outstanding NAV per share	CAD	9.63	CAD	432 9.35	CAD	431 11.08	
Investor EUR (Hedged): Accumulation	€	23,439		23,367		49,337	
Shares issued and outstanding	G	1,863	u	1,978	u	3,601	
NAV per share	€	12.58	€	11.81	€	13.70	

	As at 31-Dec-2023			As at Dec-2022	As at 31-Dec-2021		
				pital Sec			
Investor CDD /Hadaad\			und ((continue	ed)		
Investor GBP (Hedged): Income	£	2,992	£	2,695	£	3,470	
Shares issued and outstanding		343		319		344	
NAV per share	£	8.72	£	8.46	£	10.08	
Investor RMB (Hedged): Income		NI/A	CNIII	31,763	CNIII	20 402	
Shares issued and outstanding		N/A	CNH	31,763	CIVIT	39,482	
NAV per share		,, .	CNH	101.51	CNH	119.51	
Investor SGD (Hedged):							
Income	SGD	.,	SGD	5,849	SGD	5,321	
Shares issued and outstanding	CCD	417	CCD	630	CCD	484	
NAV per share	SGD	9.49	SGD	9.29	SGD	10.99	
Administrative: Accumulation	\$	140,565	\$	141,400	\$	149,168	
Shares issued and outstanding	4	6,959	7	7,599	Ψ	7,057	
NAV per share	\$	20.20	\$	18.61	\$	21.14	
Income	\$	75,290	\$	98,383	\$	140,861	
Shares issued and outstanding		5,466		7,402		8,978	
NAV per share	\$	13.77	\$	13.29	\$	15.69	
Income II	\$	11	\$	10		N/A	
Shares issued and outstanding	\$	1	ŕ	1		N/A N/A	
NAV per share)	9.82	Þ	9.60		IV/A	
Administrative EUR (Hedged): Accumulation	€	11,090	€	13,449	€	18,966	
Shares issued and outstanding		654		843		1,024	
NAV per share	€	16.96	€	15.95	€	18.53	
Administrative SGD (Hedged):							
Income II	SGD	15	SGD	14		N/A	
Shares issued and outstanding NAV per share	SGD		SGD	9.59		N/A N/A	
E Class:	300	5.07	300	5.55		IVA	
Accumulation	\$	305,773	\$	352,622	\$	452,418	
Shares issued and outstanding		20,690		25,798		29,018	
NAV per share	\$	14.78	-	13.67		15.59	
Income	\$	60,223	\$	64,556	\$	99,264	
Shares issued and outstanding NAV per share	\$	5,900	\$	6,556 9.85	\$	8,539 11.62	
E Class CHF (Hedged):	Ą	10.21	Ų	3.03	Ą	11.02	
Accumulation	CHF	5,686	CHF	8,252	CHF	11,446	
Shares issued and outstanding		527		793		940	
NAV per share	CHF	10.78	CHF	10.41	CHF	12.18	
E Class EUR (Hedged):	C	414 017	C	402.205	C	407.025	
Accumulation Shares issued and outstanding	€	414,817 33,239	€	402,295 34,146	€	497,935 36,232	
NAV per share	€	12.48	€	11.78	€	13.74	
Income	€	63,510		62,789		73,090	
Shares issued and outstanding	<u> </u>	7,303		7,332	<u> </u>	7,069	
NAV per share	€	8.70	€	8.56	€	10.34	
M Retail:							
Income II	\$	205,669		218,883	\$	306,306	
Shares issued and outstanding	\$	22,969		24,922	¢	29,067	
NAV per share M Retail HKD (Unhedged):	Þ	8.95	Þ	8.78	Þ	10.54	
Income	HKD	2,466	HKD	2,801	HKD	24,499	
Shares issued and outstanding		253		298		2,211	
NAV per share	HKD	9.76	HKD	9.40	HKD	11.08	
M Retail SGD (Hedged):		00.1		400 = ::		4.45.5=-	
Income II	SGD	99,440	SGD	100,715	SGD	145,278	
Shares issued and outstanding NAV per share	SGD	11,442 8.69	SGD	11,653 8.64	SGD	13,981	
14/14 per siture	300	0.09	300	0.04	300	10.55	

		s at		As at		As at
	31-D	ec-2023		Dec-2022		Dec-2021
				pital Seco continue		5
R Class:			una (continue	u,	
Income	\$	5,033	\$	4,980	\$	6,177
Shares issued and outstanding		489		501		526
NAV per share	\$	10.30	\$	9.94	\$	11.73
R Class EUR (Hedged):						
Income	€	2,214	€	3,708	€	12,422
Shares issued and outstanding		262	6	445		1,233
NAV per share	€	8.47	€	8.33	€	10.07
R Class GBP (Hedged): Income	£	2 5 4 4	c	2 705	_	E 0.E.7
Shares issued and outstanding	L	2,544	L	2,795	L	5,957 564
NAV per share	£	9.13	f	8.86	f	10.56
T Class:	L	3.13		0.00		10.50
Income	\$	8,281	\$	8,517	\$	11,570
Shares issued and outstanding	4	787	4	839	4	966
NAV per share	\$	10.52	\$	10.15	\$	11.98
T Class EUR (Hedged):						
Accumulation	€	63,046	€	65,092	€	84,896
Shares issued and outstanding		5,606		6,106		6,800
NAV per share	€	11.25	€	10.66	€	12.48
Z Class:						
Income	\$	73,778	\$	78,203	\$	124,585
Shares issued and outstanding		6,554		7,202		9,705
NAV per share	\$	11.26	\$	10.86	\$	12.84
Z Class AUD (Hedged):	ALID	04.250	ALID	101700	ALID	127 724
Income	AUD	81,358	AUD	104,790	AUD	127,724
Shares issued and outstanding	AUD	8,377	AUD	11,002	AUD	11,223
NAV per share	AUD	9.71	AUD	9.32	AUD	11.30
		PIMC	0 Clir	nate Bon	d Fun	d
Net Assets	\$			nate Bon 292,655		
Net Assets Institutional:		PIMC 262,316		nate Bon 292,655		d 328,081
Institutional: Accumulation	\$	262,316 26,436	\$		\$	
Institutional: Accumulation Shares issued and outstanding	\$	262,316 26,436 2,759	\$	292,655 27,502 3,116	\$	328,081 21,317 2,108
Institutional: Accumulation Shares issued and outstanding NAV per share		262,316 26,436	\$	292,655 27,502	\$	328,081 21,317
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged):	\$	262,316 26,436 2,759 9.58	\$	292,655 27,502 3,116 8.83	\$	328,081 21,317 2,108 10.11
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income	\$	262,316 26,436 2,759 9.58 2,219	\$	292,655 27,502 3,116 8.83 N/A	\$	328,081 21,317 2,108 10.11 N/A
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding	\$ \$ AUD	262,316 26,436 2,759 9.58 2,219 216	\$	292,655 27,502 3,116 8.83 N/A N/A	\$	328,081 21,317 2,108 10.11 N/A N/A
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share	\$	262,316 26,436 2,759 9.58 2,219	\$	292,655 27,502 3,116 8.83 N/A	\$	328,081 21,317 2,108 10.11 N/A
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged):	\$ AUD AUD	262,316 26,436 2,759 9.58 2,219 216 10.28	\$	292,655 27,502 3,116 8.83 N/A N/A N/A	\$	328,081 21,317 2,108 10.11 N/A N/A N/A
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation	\$ \$ AUD	262,316 26,436 2,759 9.58 2,219 216 10.28	\$	292,655 27,502 3,116 8.83 N/A N/A N/A	\$	328,081 21,317 2,108 10.11 N/A N/A N/A
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding	\$ AUD AUD	262,316 26,436 2,759 9.58 2,219 216 10.28	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged):	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76	\$ \$ CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42	\$ \$ CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9,91
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation	\$ AUD AUD CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76	\$ \$ CHF CHF	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42	\$ \$ CHF CHF	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share	\$ AUD AUD CHF CHF	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440	\$ \$ CHF CHF €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351	\$ \$ CHF CHF €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share	\$ AUD AUD CHF CHF €	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08	\$ \$ CHF CHF €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54	\$ \$ CHF CHF €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income	\$ AUD AUD CHF CHF €	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831	\$ \$ CHF CHF €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780	\$ \$ CHF CHF €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged):	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\ \hline \ensure$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54	\$ \$ \$ CHF CHF € €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24	\$ \$ \$ CHF € €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation	\$ AUD AUD CHF ϵ ϵ	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54	\$ \$ \$ CHF CHF € €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24	\$ \$ \$ CHF € €	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding	\$ AUD AUD CHF ϵ ϵ ϵ ϵ ϵ	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004	\$ \$ \$ CHF CHF € € €	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441	$\begin{array}{c} \$ \\ \$ \\ \$ \\ \end{array}$	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\ \hline \ensure$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39	\$ \$ CHF CHF € € € £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72	$\begin{array}{c} \$ \\ \$ \\ \$ \\ \end{array}$	328,081 21,317 2,108 10.11 N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income	\$ AUD AUD CHF ϵ ϵ ϵ ϵ ϵ	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39 35,033	\$ \$ CHF CHF € € € £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72 25,204	$\begin{array}{c} \$ \\ \$ \\ \$ \\ \end{array}$	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	\$ AUD AUD CHF CHF ϵ ϵ ϵ ϵ ϵ ϵ ϵ ϵ	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9,39 35,033 3,955	\$ \$ CHF CHF $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72 25,204 2,978	\$ \$ CHF CHF € € € £ £ £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715 72
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	$\begin{array}{c} \$ \\ \$ \\ \text{AUD} \\ \text{AUD} \\ \text{CHF} \\ \hline \ensuremath{\epsilon} \\ \hline \ensure$	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39 35,033	\$ \$ CHF CHF $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $ $ \epsilon $	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72 25,204	\$ \$ CHF CHF € € € £ £ £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	\$ AUD AUD CHF CHF ϵ ϵ ϵ ϵ ϵ ϵ ϵ ϵ	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9,39 35,033 3,955	\$ \$ \$ CHF CHF € € £ £ £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72 25,204 2,978	\$ \$ \$ CHF CHF € € € £ £ £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9.91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715 72
Institutional: Accumulation Shares issued and outstanding NAV per share Institutional AUD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional SEK (Hedged):	\$ AUD AUD CHF CHF ϵ ϵ ϵ ϵ ϵ ϵ ϵ ϵ	262,316 26,436 2,759 9.58 2,219 216 10.28 819 94 8.76 40,309 4,440 9.08 75,831 8,881 8,54 28,218 3,004 9.39 35,033 3,955 8.86	\$ \$ \$ CHF CHF € € £ £ £	292,655 27,502 3,116 8.83 N/A N/A N/A 940 112 8.42 62,757 7,351 8.54 73,780 8,951 8.24 32,441 3,720 8.72 25,204 2,978 8.46	\$ \$ \$ CHF CHF € € € £ £ £	328,081 21,317 2,108 10.11 N/A N/A N/A 1,103 111 9,91 80,658 8,066 10.00 101,819 10,361 9.83 28,217 2,799 10.08 715 72 9,97

	As at As at 31-Dec-2023 31-Dec-2022			31-	As at Dec-2021	
				Bond Fund		
Institutional SGD (Hedged): Accumulation	SGD	5,652	SGD	5,576	SGD	5,453
Shares issued and outstanding		602		635		541
NAV per share	SGD	9.39	SGD	8.78	SGD	10.08
Investor: Accumulation		N/A		N/A	\$	3,214
Shares issued						
and outstanding		N/A		N/A	<u></u>	321
NAV per share	_	N/A		N/A	\$	10.00
Accumulation	\$	11		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.72		N/A		N/A
Investor EUR (Hedged): Accumulation		N/A		N/A	€	8
Shares issued						
and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	€	9.92
Administrative SEK (Hedged): Accumulation	SEK	77	SEK	73	SEK	86
Shares issued and outstanding		1		1		1
NAV per share	SEK	89.71	SEK	84.84	SEK	99.39
E Class EUR (Hedged): Accumulation	€	16,552	€	15,976	€	16,979
Shares issued and outstanding		1,877		1,909		1,718
NAV per share	€	8.82	€	8.37	€	9.88
Z Class: Accumulation	\$	10	\$	9	\$	10
Shares issued						
and outstanding	_	1		1		1
NAV per share	\$	9.75	\$	8.93	\$	10.18
		Comm	odity	Real Retu	ırn Fu	ınd
Net Assets	\$	858,902	\$	1,369,877	\$	1,444,182
Institutional: Accumulation	\$	311,581	\$	397,781	\$	587,333
Shares issued and outstanding		35,010		41,220		67,481
NAV per share	\$	8.90	\$	9.65	\$	8.70
Institutional EUR (Hedged): Accumulation	€	112,842	€	225,302	€	144,220
Shares issued		12.220		22.000		46.670
and outstanding NAV per share	€	13,338	€	23,996 9.39	€	16,678 8.65
Institutional EUR (Unhedged):	C	0.40	C	9.39	C	0.03
Accumulation Shares issued	€	55,160	€	87,086	€	48,990
and outstanding		4,639		6,527		4,337
NAV per share	€	11.89	€	13.34	€	11.29
Institutional GBP (Hedged): Accumulation	£	18,532	£	39,019	£	36,172
Shares issued and outstanding		1 527		2,963		3.012
NAV per share	£	1,537 12.06	£	13.17	£	3,012 12.01
Institutional GBP (Unhedged): Income	£	18,467		17,587		N/A
Shares issued and outstanding	L	2,340	L	1,881		N/A
NAV per share	£	7.89	£	9.35		N/A
Investor: Accumulation	\$	21,974		50,111	\$	64,377
	4	,5, +	7	20,111	7	0.,511
Shares issued						
Shares issued and outstanding NAV per share	\$	2,873 7.65		6,022 8.32		8,546 7.53

	As at 31-Dec-2023		31.	As at Dec-2022	As at 31-Dec-2021		
				Return Fu			
E Class:						,	
Accumulation	\$	162,379	\$	260,353	\$	256,747	
Shares issued and outstanding		23,016		33,734		36,552	
NAV per share	\$	7.06	\$	7.72	\$	7.02	
E Class EUR (Hedged): Accumulation	€	111,508	£	238,920	€	234,570	
Shares issued	C	111,500	C	230,320	C	234,370	
and outstanding		17,383		33,254		35,127	
NAV per share	€	6.41	€	7.18	€	6.68	
E Class SGD (Hedged): Accumulation	SGD	1,207	SGD	2,069	SGD	352	
Shares issued		110		100		24	
and outstanding NAV per share	SGD	119	SGD	183	SGD	10.32	
H Institutional: Accumulation	\$	6,125		3,614	300	N/A	
Shares issued	Þ	0,123	Þ	3,014		IVA	
and outstanding		786		427		N/A	
NAV per share	\$	7.79	\$	8.46		N/A	
	DIN	MCO Crod	lit Or	portuniti	oc Po	nd Fund	
Net Assets	\$	100,063		p <mark>ortuniti</mark> 97.153		139,704	
Institutional:	ф	100,003	Þ	37,133	Þ	133,704	
Accumulation	\$	48,421	\$	44,986	\$	47,099	
Shares issued		2 201		2 210		2 245	
and outstanding NAV per share	\$	3,281 14.76	\$	3,318 13.56	\$	3,345	
Institutional CHF (Hedged):	Ψ	14.70	Ų	13.30	Ų	14.07	
Accumulation Shares issued	CHF	11,825	CHF	15,367	CHF	22,488	
and outstanding		1,105		1,500		2,060	
NAV per share	CHF	10.71	CHF	10.24	CHF	10.92	
Institutional EUR (Hedged): Accumulation	€	15,758	€	15,443	€	39,139	
Shares issued		1 256		1 212		2 126	
and outstanding NAV per share	€	1,256 12.54	€	1,312	€	3,136	
E Class:	- C	12.51	<u> </u>	11.77	<u> </u>	12.10	
Accumulation	\$	8,932	\$	8,985	\$	9,740	
Shares issued		7.40		000		024	
and outstanding NAV per share	\$	740 12.08	¢	803 11.20	\$	11.73	
E Class EUR (Hedged):	Ą	12.00	Ą	11.20	Ą	11.75	
Accumulation Shares issued	€	10,187	€	9,455	€	12,026	
and outstanding		990		971		1,154	
NAV per share	€	10.29	€	9.74	€	10.42	
		D:			_		
Not Accets	¢ -			e <mark>d Income</mark> 8,751,796			
Net Assets Institutional:	\$ 7	7,439,798	Þ	0,731,796	Þ	16,447,733	
Accumulation Shares issued	\$	624,037	\$	824,847	\$	1,243,637	
and outstanding		24,230		35,047		44,236	
NAV per share	\$	25.76	\$	23.54	\$	28.11	
Income	\$	297,569	\$	352,231	\$	692,397	
Shares issued and outstanding		22,611		27,897		44,132	
NAV per share	\$	13.16	\$	12.63	\$	15.69	
Institutional CAD (Hedged): Accumulation	CAD	465,402	CAD	441,412	CAD	571,190	
Shares issued		42.024		4E 240		40.024	
and outstanding NAV per share	CAD	43,934 10.59	CVD	45,218 9.76	CAD	48,824 11.70	
INAV PEL SIIGIE	CAD	10.59	CAD	9.70	CAD	11.70	

		As at As at I-Dec-2023 31-Dec-2022		As at 31-Dec-2021		
		versified				
Institutional CHF (Hedged): Accumulation	CHF	13,431	CUE	15,646	CUE	20,277
Shares issued	CIII	,	CIII		CIII	
and outstanding	CHF	1,065	CHE	1,299	CHE	1,371
NAV per share		12.61		12.04		14.79
Income	CHF	5,215	CHF	8,022	CHF	13,028
Shares issued and outstanding		724		1,111		1,412
NAV per share	CHF	7.20	CHF	7.22	CHF	9.23
Institutional EUR (Hedged): Accumulation	€	889,868	€	998,452	€	1,703,682
Shares issued and outstanding		54,327		65,216		90,940
NAV per share	€	16.38	€	15.31	€	18.73
Income	€	201,004	€	330,342	€	852,032
Shares issued	u	201,001	<u> </u>	330,312	u	032,032
and outstanding		25,470		42,647		86,306
NAV per share	€	7.89	€	7.75	€	9.87
Institutional GBP (Hedged): Accumulation	£	519,724	£	572,158	£	1,248,141
Shares issued		27.644		44.003		01.200
and outstanding	£	37,644 13.81	r.	44,993 12.72	£	81,268 15.36
NAV per share	_					
Income Shares issued and outstanding	£	267,079 44,733	Ĺ	391,080 67,375	Ĺ	601,893 81,620
NAV per share	£	5.97	f	5.80	f	7.37
Institutional MXN (Hedged): Accumulation	MXN			270,310		
Shares issued		,				
and outstanding		3,696		2,863		2,831
NAV per share	MXN	110.27	MXN	94.40	MXN	105.70
Institutional SEK (Hedged): Accumulation	SEK	180,061	SEK	168,340	SEK	205,009
Shares issued and outstanding		1,058		1,058		1,057
NAV per share	SEK	170.25	SEK	159.10	SEK	193.88
Institutional SGD (Hedged):	SGD			43,716		79,938
Shares issued		-,		,		
and outstanding		982		5,366		7,873
NAV per share	SGD	8.36	SGD	8.15	SGD	10.15
Investor:						
Accumulation Shares issued	\$	37,372	\$	53,597	\$	83,045
and outstanding		2,872		4,492		5,806
NAV per share	\$	13.01	\$	11.93	\$	14.30
Income	\$	97,875	\$	89,559	\$	69,026
Shares issued		44.000		40.405		6 522
and outstanding	_	11,003	¢	10,495	ċ	6,522
NAV per share	\$	8.89	\$	8.53	>	10.58
Investor EUR (Hedged): Accumulation Shares issued	€	18,112	€	21,418	€	34,903
and outstanding		1,171		1,477		1,960
NAV per share	€	15.46	€	14.50	€	17.81
Income	€	9,072		10,066		11,743
Shares issued and outstanding		1,216		1,375		1,260
NAV per share	€	7.46	€	7.32	€	9.32
Administrative:	\$	70,001		87,885		143,334
Shares issued and outstanding	J	7,208	Ų	9,431	Ψ	12,385
NAV per share	\$	9.71	\$	9,431	\$	11.57
TV/TV per strate	ψ	5.11	Ψ	J.JZ	Ψ	11.37

	As at As at 31-Dec-2023 31-Dec-2022		31-	As at 31-Dec-2021		
				ome Fund		
Administrative AUD (Hedged):						
Income		N/A	AUD	2,794	AUD	3,812
Shares issued and outstanding		N/A		341		370
NAV per share		N/A	AUD	8.18	AUD	10.30
Administrative EUR (Hedged):						
Accumulation	€	3,265	€	4,330	€	10,014
Shares issued and outstanding	_	217		306		575
NAV per share	€	15.08	€	14.16	€	17.42
Administrative GBP (Hedged):		7 720	_	0.250	_	12.610
Income	£	7,739	Ĺ	8,358	Ĺ	12,610
Shares issued and outstanding	C	870	C	972		1,168
NAV per share	£	8.89	L	8.60	L	10.80
Administrative JPY (Hedged): Accumulation	¥	367,541	¥	354,957	V	47,222
Shares issued and outstanding	+	441	+	438	+	47,222
NAV per share	¥	833.00	¥	811.00	¥	1,002.00
	т	033.00	т	011.00	т	1,002.00
Administrative SEK (Hedged): Accumulation	SEK	73	SEK	78	SEK	84
Shares issued and outstanding	5211	1		1		1
NAV per share	SEK	86.00	SEK	80.78	SEK	98.94
Administrative SGD (Hedged):						
Income	SGD	63,405	SGD	55,693	SGD	101,850
Shares issued and outstanding		7,369		6,640		9,757
NAV per share	SGD	8.60	SGD	8.39	SGD	10.44
BM Retail:						
Decumulation	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	9.95		N/A		N/A
Income II	\$	33,787	\$	9		N/A
Shares issued and outstanding		3,628		1		N/A
NAV per share	\$	9.31	\$	9.17		N/A
BN Retail:						
Income II		N/A	\$	9		N/A
Shares issued and outstanding		N/A	_	1		N/A
NAV per share		N/A	\$	9.17		N/A
E Class:	¢	E77.044	¢	CEE C27	¢	1 112 060
Accumulation Shares issued and outstanding	\$	577,044 26,246	Þ	655,637 32,342	Þ	1,113,069 45,554
NAV per share	\$	21.99	¢	20.27	¢	24.43
· ·	\$					
Income Shares issued and outstanding)	300,411 25,563	Þ	372,507 33,038	Þ	630,798 45,041
NAV per share	\$	11.75	¢	11.28	¢	
	Þ	11./3	Ų	11.28	ψ	14.01
E Class CHF (Hedged): Accumulation	CHF	5,734	CHE	7,655	CHE	9,701
Shares issued and outstanding	CIII	663	CIII	918	CIII	939
NAV per share	CHF		CHF		CHF	10.33
E Class EUR (Hedged):	2.11	0.03	3.11	J.J T	3.11	. 5.55
Accumulation	€	949,425	€	1,292,425	€	1,880,735
Shares issued and outstanding		66,761		96,369		113,579
NAV per share	€	14.22	€	13.41	€	16.56
Income	€	618,912	€	781,155	€	1,366,978
Shares issued and outstanding		68,720		88,377		121,500
NAV per share	€	9.01	€	8.84	€	11.25
E Class SGD (Hedged):						
Income	SGD	17,307	SGD	22,377	SGD	47,272
Shares issued and outstanding		2,078		2,757		4,674
NAV per share	SGD	8.33	SGD	8.12	SGD	10.11
H Institutional:						
Accumulation	\$	456,350	\$	385,630	\$	1,501,526
Shares issued and outstanding		23,526		21,717		70,674
NAV per share	\$	19.40	\$	17.76	\$	21.25
Income	\$	197	\$	118	\$	26
Shares issued and outstanding		22		14		2
NAV per share	\$	8.98	\$	8.61	\$	10.70

				As at			As at	As a		As at
		Dec-2023 31-D versified Incor	ec-2022 31-E ne Fund (cont				ec-2023 ersified			-Dec-2021 ontinued)
M Retail:					W Class GBP (Hedged):					,
Decumulation	\$	10	N/A	N/A	Accumulation	£	281	£ 2	2,089 £	2,371
Shares issued and outstanding		1	N/A	N/A	Shares issued and outstanding	_	30	_	243	229
NAV per share	\$	9.95	N/A	N/A	NAV per share	£	9.34		8.59 £	10.36
Income	\$			246,412	Income	£	334	£ 2	2,895 £	3,547
Shares issued and outstanding		12,858	15,573	20,577	Shares issued and outstanding	_	41	_	367	358
NAV per share	\$	10.05 \$	9.65 \$	11.98	NAV per share	£	8.16	£	7.89 £	9.92
Income II	\$			311,977	W Class SGD (Hedged): Income	CCD	1 574	(CD -	0.70 (()	1762
Shares issued and outstanding	_	20,705	23,717	31,930	Shares issued and outstanding	SGD	1,574 192	טטט כ	3,079 SGI 385	4,762 477
NAV per share	\$	7.94 \$	7.74 \$	9.77	NAV per share	SGD		SCD	8.00 SGI	
M Retail AUD (Hedged):	ALID	42 C24 AUD	40 F01 AUD	02.207	NAV per strate	300	0.21	300	0.00 301	3.37
Income Shares issued and outstanding	AUD	43,631 AUD 4,793	5,574	7,442			Diversi	fied Inc	ome Dur	ation
NAV per share	AUD							Hedge		ation
	AUD	3.10 AUD	0.30 AUD	11.13	Net Assets	\$	412,839	\$ 564	1,684 \$	1,305,365
M Retail SGD (Hedged): Income II		N/A	N/A SGD	13	Institutional:					
Shares issued and outstanding		N/A	N/A	1	Accumulation	\$	18,800		3,243 \$	64,311
NAV per share		N/A	N/A SGD	9.82	Shares issued and outstanding		1,197		1,617	4,288
N Retail:		14// (14/7 (3 G D	3.02	NAV per share	\$	15.70	\$ 1	14.38 \$	15.00
Income II	\$	9 \$	9 \$	10	Income		N/A		N/A \$	3,462
Shares issued and outstanding		1	1	1	Shares issued and outstanding		N/A		N/A	326
NAV per share	\$	9.34 \$	8.61 \$	10.38	NAV per share		N/A		N/A \$	10.63
T Class:					Institutional EUR (Hedged):					
Accumulation	\$	24,098 \$	25,356 \$	40,854	Accumulation	€	13,663		7,225 €	165,664
Shares issued and outstanding		2,039	2,318	3,086	Shares issued and outstanding	_	1,004		5,863	12,228
NAV per share	\$	11.82 \$	10.94 \$	13.24	NAV per share	€	13.61	€ 1	12.71 €	13.55
Income	\$	6,268 \$	6,829 \$	9,630	Income II	€	9,164		9,995 €	40,816
Shares issued and outstanding		679	771	876	Shares issued and outstanding		1,266		1,372	5,012
NAV per share	\$	9.23 \$	8.85 \$	11.00	NAV per share	€	7.24	€	7.29 €	8.14
T Class EUR (Hedged):					Institutional GBP (Hedged):		452.000			242.005
Accumulation	€	36,498 €	36,445 €	53,705	Accumulation	£	153,980		2,935 £	312,905
Shares issued and outstanding		3,682	3,883	4,616	Shares issued and outstanding		10,174		3,134	21,396
NAV per share	€	9.91 €	9.38 €	11.63	NAV per share	£	15.14		13.93 £	14.62
Income	€	18,999 €	19,507 €	28,295	Income	£	41,868		3,760 £	176,678
Shares issued and outstanding		2,463	2,576	2,937	Shares issued and outstanding	_	5,208		7,894	19,855
NAV per share	€	7.71 €	7.57 €	9.63	NAV per share	£	8.04	£	8.08 £	8.90
W Class:					Investor: Accumulation	\$	F 070	d n	10E ¢	11.010
Accumulation	\$	29,812 \$	64,400 \$	120,525	Shares issued and outstanding	- >	5,078 389)	5,125 \$ 428	11,010 878
Shares issued and outstanding	_	3,117	7,380	11,579	NAV per share	\$	13.04	¢ 1	11.98 \$	12.54
NAV per share	\$	9.56 \$	8.73 \$	10.41	E Class:	Ą	13.04	Ų	11.30 J	12.54
Income	\$	11,290 \$	45,458 \$	137,527	Accumulation	\$	18,689	\$ 24	1,033 \$	46,891
Shares issued and outstanding		1,352	5,672	13,806	Shares issued and outstanding	_ •	1,475		2,054	3,805
NAV per share	\$	8.35 \$	8.01 \$	9.96	NAV per share	\$	12.67		11.70 \$	12.32
W Class CAD (Hedged):		A1/A	N//A CAB	4.4	Income	\$	30,961		3,306 \$	38,488
Accumulation		N/A	N/A CAD	14	Shares issued and outstanding	y	3,261		3,579	3,808
Shares issued and outstanding		N/A	N/A	10.20	NAV per share	\$	9.49		9.30 \$	10.11
NAV per share		N/A	N/A CAD	10.38	E Class EUR (Hedged):	4	31.5	4	J.J. V	
W Class CHF (Hedged): Accumulation	CHF	1 E22 CUE	10 004 CHE	12 710	Accumulation	€	40,505	€ 54	1,593 €	184,920
Shares issued and outstanding	СПГ	1,522 CHF 174	10,994 CHF 1,317	13,719	Shares issued and outstanding		3,284		1,696	14,788
NAV per share	CHF	8.76 CHF	8.35 CHF	10.24	NAV per share	€	12.34		11.63 €	12.50
·	_				Income	€	17,818		3,931 €	29,006
Income Shares issued and outstanding	CHF	428 CHF 56	699 CHF 91	1,588 162	Shares issued and outstanding		2,363		2,511	3,466
NAV per share	CHF	7.65 CHF	7.67 CHF	9.80	NAV per share	€	7.54		7.54 €	8.37
	СПГ	7.03 CHF	7.07 CHF	3.00	·					
W Class EUR (Hedged): Accumulation	€	4,968 €	11,937 €	15,286			Diversif	ied Inc	ome ESG	Fund
Shares issued and outstanding	C .	552	1,420	1,488	Net Assets	\$	57,563		9,854	
NAV per share	€	9.01 €	8.40 €	10.27	Institutional:					
Income	€	1,078 €	3,382 €	6,737	Accumulation	\$	10,289	\$ 9	9,367	N/A
Shares issued and outstanding	C	137	438	685	Shares issued and outstanding		947		947	N/A
					NAV per share	\$	10.87		9.89	N/A

	31-	As at Dec-2023	31-	As at Dec-2022	As at 2 31-Dec-2021			
				e ESG Fund				
Institutional EUR (Hedged): Accumulation	€	42,539	€	226		N/A		
Shares issued and outstanding		4,056		23		N/A		
NAV per share	€	10.49	€	9.76		N/A		
Institutional GBP (Hedged): Accumulation	£	205	f	188		N/A		
Shares issued	_	203	_			1071		
and outstanding		19		19		N/A		
NAV per share	£	10.71	£	9.83		N/A		
E Class: Accumulation	\$	11	¢	10		NI/A		
Shares issued)	11)			N/A		
and outstanding NAV per share	\$	10.73	¢	9.85		N/A N/A		
	Þ	10.73	Þ	9.03		IV/A		
E Class EUR (Hedged): Accumulation	€	10	€	9		N/A		
Shares issued and outstanding		1		1		N/A		
NAV per share	€	10.36	€	9.73		N/A		
				c Bond Fu				
Net Assets	\$	3,445,573	\$	3,483,601	\$	3,277,997		
Institutional: Accumulation	\$	339,706	\$	470,460	\$	626,628		
Shares issued and outstanding		23,366		34,671		42,473		
NAV per share	\$	14.54	\$	13.57	\$	14.75		
Income	\$	84,564		81,771		100,397		
Shares issued	Ψ	04,304	Y	01,771	Ψ	100,337		
and outstanding		8,063		8,057		8,882		
NAV per share	\$	10.49	\$	10.15	\$	11.30		
Institutional CAD (Hedged): Accumulation	CAD	10,727	CAD	11,952	CAD	15,351		
Shares issued and outstanding		999		1,186		1,398		
NAV per share	CAD	10.73	CAD	10.08	CAD	10.98		
Institutional CHF (Hedged): Accumulation	CHF	2,845	CHF	70,173	CHF	87,168		
Shares issued								
and outstanding		279		7,073		7,873		
NAV per share	CHF	10.20	CHF	9.92	CHF	11.07		
Institutional EUR (Hedged): Accumulation	€	92,451	€	187,622	€	348,406		
Shares issued and outstanding		7,438		15,837		26,481		
NAV per share	€	12.43	€	11.85	€	13.16		
Income	€	5,783		11,318		12,768		
Shares issued	-	-,. 33		,5 . 0		,, 00		
and outstanding		648		1,283		1,272		
NAV per share	€	8.93	€	8.82	€	10.04		
Institutional GBP (Hedged): Accumulation	£	1,929,593	£	1,840,373	£	887,562		
Shares issued and outstanding		150,264		152,611		67,216		
NAV per share	£	12.84	£	12.06	£	13.20		
Income	£	95,339	£	94,155	£	253,262		
Shares issued and outstanding		10,814		10,906		26,086		
NAV per share	£	8.82	£	8.63	£	9.71		
Institutional NOK (Hedged): Accumulation	NOK	3,465	NOK	4,066	NOK	131,604		
Shares issued						0.005		
and outstanding	NOK	273	NOK	337	NOK	9,965		
NAV per share	NOK	12.72	NUK	12.07	NUK	13.21		

		As at		As at	As at		
	31-D	ec-2023	31-D	ec-2022	31-0	ec-2021	
	Dy	/namic I	Bond	Fund (c	onti	nued)	
Institutional SEK (Hedged): Accumulation		N/A		N/A	SEK	24,943	
Shares issued and outstanding		N/A		N/A	JLK	237	
NAV per share		N/A			SEK	105.17	
Investor:							
Accumulation	\$	44,681	\$	46,677	\$	56,790	
Shares issued and outstanding		3,648	¢	4,069	¢	4,537	
NAV per share	\$	12.25		11.47		12.52	
Income	\$	1,272	\$	2,830	\$	3,932	
Shares issued and outstanding NAV per share	\$	136 9.38	\$	312 9.08	\$	389	
Investor EUR (Hedged):	Ψ	3.30	Ψ	3.00	Ψ	10.11	
Accumulation	€	2,053	€	2,013	€	5,744	
Shares issued and outstanding		195		200		512	
NAV per share	€	10.54	€	10.08	€	11.23	
Administrative:		45.404		24.004		20 562	
Accumulation	\$	15,191	\$	21,094	\$	29,563	
Shares issued and outstanding NAV per share	\$	1,121 13.56	\$	1,659 12.72	\$	2,128	
Administrative EUR (Hedged):	Ą	13.30	Ф	12.72	Ф	13.30	
Accumulation	€	959	€	1,170	€	3,659	
Shares issued and outstanding		83		105		295	
NAV per share	€	11.60	€	11.11	€	12.40	
Administrative SEK (Hedged):							
Accumulation	SEK		SEK	61,257	SEK		
Shares issued and outstanding	SEK	515	CEN	597 102.58	CEN	718	
NAV per share	SEK	107.23	SEK	102.58	SEK	113.88	
E Class: Accumulation	\$	67,914	\$	69,989	\$	92,812	
Shares issued and outstanding	•	5,807	4	6,354	•	7,680	
NAV per share	\$	11.70	\$	11.01	\$	12.08	
Income	\$	13,906	\$	14,979	\$	19,242	
Shares issued and outstanding		1,451		1,615		1,862	
NAV per share	\$	9.59	\$	9.28	\$	10.33	
E Class CHF (Hedged):							
Accumulation	CHF	7,671	CHF		CHF	10,761	
Shares issued and outstanding NAV per share	CHF	9.03	CHE	1,000 8.86	CHE	1,078 9.98	
E Class EUR (Hedged):	CIII	9.03	CIII	0.00	CIII	3.30	
Accumulation	€	66,769	€	73,068	€	138,697	
Shares issued and outstanding		6,094		6,936		11,750	
NAV per share	€	10.96	€	10.54	€	11.80	
E Class GBP (Hedged):							
Accumulation	£	1,882	£	3,354	£	3,820	
Shares issued and outstanding	C	169	_	318	_	328	
NAV per share	£	11.13	Ĺ	10.55	Ĺ	11.65	
G Retail EUR (Hedged): Income	€	5,890	€	7,061	€	8,905	
Shares issued and outstanding	u	736	J	896	J	992	
NAV per share	€	8.00	€	7.88	€	8.98	
H Institutional:							
Accumulation	\$	44,168	\$	11,541	\$	18,571	
Shares issued and outstanding		4,058		1,135		1,677	
NAV per share	\$	10.88		10.17		11.08	
Income		N/A	\$	10	\$	11	
Shares issued and outstanding		N/A	¢	0.13	¢	10.16	
NAV per share		N/A	\$	9.12	\$	10.16	
R Class: Accumulation	\$	4,839	\$	6,385	\$	7,736	
Shares issued and outstanding	¥	4,839	Ψ	577	¥	642	
NAV per share	\$	11.85	\$	11.07	\$	12.05	
reconstruction							

	24	As at	As at	As at 31-Dec-2021			
	31-	Dec-2023		Dec-2022 d Fund (co			
Z Class:		Dynamic	. DOII	u runu (co	IIIII	eu)	
Accumulation	\$	15,699	\$	6,683	\$	9,940	
Shares issued		1 576		725		1 001	
and outstanding NAV per share	\$	1,576 9.96	\$	725 9.22	\$	1,001 9.93	
Z Class AUD (Hedged):	¥	5.50	Ą	3.22	Ÿ	J.JJ	
Income	AUD	16,551	AUD	27,023	AUD	36,313	
Shares issued		4 767		2.020		2.542	
and outstanding NAV per share	AUD	1,767	AUD	2,938	AUD	3,513 10.34	
NAV per snare	AUD	9.50	AUD	9.20	AUD	10.54	
		Dyna	mic N	/lulti-Asset	Func	l	
Net Assets	€	3,262,045	€	5,115,170	€	7,635,950	
Institutional: Accumulation	€	1,030,988	€	1,644,656	€	2,765,020	
Shares issued	<u> </u>	1,030,300	u	1,044,030	C .	2,703,020	
and outstanding		86,743		137,719		198,997	
NAV per share	€	11.89	€	11.94	€	13.89	
Income II	€	120,582	€	158,729	€	238,007	
Shares issued and outstanding		11,229		14,419		18,212	
NAV per share	€	10.74	€	11.01	€	13.07	
Institutional CHF (Hedged):							
Accumulation	CHF	2,459	CHF	3,063	CHF	5,282	
Shares issued and outstanding		245		297		438	
NAV per share	CHF	10.04	CHF	10.31	CHF	12.06	
Institutional GBP (Hedged):							
Accumulation	£	407,097	£	552,226	£	576,557	
Shares issued		21.057		12 745		20 722	
and outstanding NAV per share	£	31,957 12.74	f	43,745 12.62	f	39,733 14.51	
Income	£	10,386		33,675		17,109	
Shares issued	_	10,500	_	33,073	_	17,103	
and outstanding		955		3,025		1,337	
NAV per share	£	10.88	£	11.13	£	12.79	
Institutional ILS (Hedged): Accumulation	ILS	16,594	II S	4,206		N/A	
Shares issued	ILJ	10,554	ILJ	4,200		14// (
and outstanding		1,668		423		N/A	
NAV per share	ILS	9.95	ILS	9.93		N/A	
Institutional SGD (Hedged): Accumulation	SGD	81,668	SGD	109,428	SGD	27,017	
Shares issued		- 1,7		,		,	
and outstanding		9,303		12,486		2,702	
NAV per share	SGD	8.78	SGD	8.76	SGD	10.00	
Institutional USD (Hedged): Accumulation	\$	113,739	\$	156,343	\$	281,670	
Shares issued	Ψ	115,755	y	130,343	Ÿ	201,070	
and outstanding		8,164		11,438		18,087	
NAV per share	\$	13.93		13.67		15.57	
Income II	\$	4,415	\$	4,450	\$	5,074	
Shares issued and outstanding		531		531		512	
NAV per share	\$	8.31	\$	8.38	\$	9.92	
Investor:							
Accumulation	€	9,375	€	10,626	€	11,030	
Shares issued and outstanding		1,014		1,140		1,013	
NAV per share	€	9.25	€	9.32	€	1,013	
Investor USD (Hedged):							
Accumulation		N/A	\$	9	\$	10	
Shares issued		NI/A		1		4	
and outstanding NAV per share		N/A N/A	\$	8.94	\$	10.22	
INAV PEI SIIGIE		IW/A	Ą	0.54	Ą	10.22	

	24	As at	24	As at	As at			
		Dec-2023		Dec-2022	31-Dec-2021 (continued)			
BM Retail AUD (Hedged):	AUD		AUD	12	(COIII			
Income II Shares issued	AUD		AUD			N/A		
and outstanding NAV per share	AUD	18 8 75	AUD	9.19		N/A N/A		
BM Retail USD (Hedged):						<u> </u>		
Shares issued	\$	604)	9		N/A		
and outstanding		67		1		N/A		
NAV per share	\$	8.97	\$	9.25		N/A		
E Class: Accumulation	€	1,109,492	€	1,913,579	€	2,955,626		
Shares issued	- C	1,105,452	C	1,515,515	u	2,333,020		
and outstanding	~	101,172	_	171,934	_	225,981		
NAV per share	€	10.97		11.13	-	13.08		
Income Shares issued	€	3,256	€	4,679	€	5,627		
and outstanding		361		506		517		
NAV per share	€	9.02	€	9.25	€	10.87		
E Class USD (Hedged):	¢	125.652	¢.	102.222	¢	275 650		
Accumulation Shares issued	\$	125,652	\$	192,230	\$	275,658		
and outstanding		10,789		16,657		20,756		
NAV per share	\$	11.65	\$	11.54	\$	13.28		
Income		N/A	\$	32	\$	10		
Shares issued and outstanding		N/A		4		1		
NAV per share		N/A	\$	8.84	\$	10.18		
Income II		N/A	\$	9	\$	10		
Shares issued								
and outstanding		N/A	ć	0 27	ć	1		
NAV per share H Institutional USD (Hedged):		N/A)	8.27)	9.80		
Accumulation	\$	656	\$	2,298	\$	8,850		
Shares issued		67		2.40		040		
and outstanding NAV per share	\$	9.74	\$	9.58	\$	10.93		
M Retail AUD (Hedged):	Ą	5.74	Ų	5.50	Ų	10.55		
Income II	AUD	325	AUD	321	AUD	563		
Shares issued and outstanding		41		39		57		
NAV per share	AUD		AUD		AUD	9.87		
M Retail SGD (Hedged):								
Income II	SGD	9,292	SGD	12,812	SGD	16,539		
Shares issued and outstanding		1,158		1,538		1,673		
NAV per share	SGD		SGD		SGD	9.89		
M Retail USD (Hedged):								
Income II	\$	45,217	\$	65,622	\$	120,842		
Shares issued and outstanding		5,059		7,183		11,077		
NAV per share	\$	8.94	\$	9.14	\$	10.91		
T Class: Accumulation	€	67,018	€	83,511	€	118,172		
Shares issued	- C	07,010	<u> </u>	03,311	<u> </u>	110,172		
and outstanding		6,648	0	8,130		9,750		
NAV per share	€	10.08	€	10.27	€	12.12		
T Class USD (Hedged): Accumulation	\$	3,019	\$	3,396	\$	618		
Shares issued and outstanding		353		399		63		
NAV per share	\$	8.56	\$	8.51	\$	9.83		
Z Class:								
Accumulation Shares issued	€	104,488	€	151,534	€	192,397		
Shares issued and outstanding		9,677		14,087		15,504		
NAV per share	€	10.80	€	10.76	€	12.41		

	2	As at 1-Dec-2023	3	As at 1-Dec-2022	21	As at -Dec-2021
				ng Local Bo		
Net Assets	\$	2,880,941	_			2,151,129
Institutional:			_		_	
Accumulation	\$		\$	1,295,760	\$	1,416,960
Shares issued and outstanding	+	122,115	¢	102,499	<i>t</i>	104,910
NAV per share	\$	14.64	_	12.64		13.51
Income	\$	86,891	\$	67,645	\$	77,715
Shares issued and outstanding	\$	12,960	¢	11,061	¢	11,365
NAV per share	>	6.70)	6.12	>	6.84
Institutional CHF (Unhedged): Accumulation		N/A		N/A	CHF	397
Shares issued and outstanding		N/A		N/A	CIII	44
NAV per share		N/A			CHF	9.06
Institutional EUR (Unhedged):						
Accumulation	€	409,418	€	172,199	€	250,076
Shares issued and outstanding		28,009		13,181		19,088
NAV per share	€	14.62	€	13.06	€	13.10
Income	€	160,464	€	133,001	€	123,817
Shares issued and outstanding		22,947		20,143		17,869
NAV per share	€	6.99	€	6.60	€	6.93
Institutional GBP (Unhedged):						
Accumulation	£	6,345	£	3,791	£	2,364
Shares issued and outstanding		280	_	183	_	120
NAV per share	£	22.69	£	20.76	£	19.70
Investor:	4	0.210	.	10.075	¢	20.647
Accumulation	\$	8,219 747	>	19,075	\$	38,617
Shares issued and outstanding	\$		¢	2,001 9.53	¢	3,779
NAV per share	Þ	11.00	Þ	9.53)	10.22
Investor EUR (Unhedged): Accumulation	€	664	€	698	€	3,081
Shares issued and outstanding	-	64	u	75	C	330
NAV per share	€		€	9.28	€	9.33
E Class:						
Accumulation	\$	41,451	\$	35,736	\$	39,398
Shares issued and outstanding		3,286		3,249		3,319
NAV per share	\$	12.61	\$	11.00	\$	11.87
Income	\$	15,039	\$	12,985	\$	15,964
Shares issued and outstanding		2,395		2,266		2,492
NAV per share	\$	6.28	\$	5.73	\$	6.41
E Class EUR (Unhedged):						
Accumulation	€		€	65,014		77,057
Shares issued and outstanding	_	4,853	_	4,579		5,359
NAV per share	€		_	14.20	€	14.38
Income	€	,	€	1,510	€	1,782
Shares issued and outstanding	-	167		168		189
NAV per share	€	9.50	€	8.97	€	9.41
H Institutional:	¢	100.070	ď	40.210	¢	10
Accumulation Shares issued and outstanding	\$	189,970 18,463	Þ	48,210 5,416	Þ	10
NAV per share	\$	10.29	¢	8.90	¢	9.52
·	ψ	10.23	Ą	0.90	Ą	9.52
Z Class: Income	\$	27,121	\$	38,228	\$	40,482
Shares issued and outstanding	-	3,377	_	5,218		4,941
NAV per share	\$	8.03	\$	7.33		8.19
'						
		Emergi	ng	Local Bon	d ESG	Fund
Net Assets	\$	102,408		6,609		
Institutional:						
Accumulation	\$	5,975	\$	5,169		N/A
Shares issued and outstanding		489		489		N/A
NAV per share	\$	12.22		10.57		N/A
Income	\$	12	\$	11		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	\$	11.26	\$	10.34		N/A

	31	As at I-Dec-2023	31	As at -Dec-2022	31.	As at Dec-2021
				Local Bon		
		F	und	(continue	d)	
Institutional EUR (Unhedged): Accumulation	€	85,778	€	9		N/A
Shares issued and outstanding		7,664		1		N/A
NAV per share	€	11.19		10.02		N/A
Income	€	10	€	9		N/A
Shares issued and outstanding	€	10.31	C	9.81		N/A N/A
NAV per share	€	10.31	€	9.81		IN/A
Institutional GBP (Unhedged): Income	£	8		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	£	10.13		N/A		N/A
Investor: Accumulation	\$	12	\$	11		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	\$	12.16	\$	10.56		N/A
Income	\$	12	\$	11		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	\$	11.26	\$	10.34		N/A
Investor EUR (Unhedged): Accumulation	€	10	€	9		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	€	11.14	€	10.01		N/A
Income	€	10	€	9		N/A
Shares issued and outstanding		1 1 21	-	1		N/A
NAV per share	€	10.31	€	9.81		N/A
E Class: Accumulation	\$	12	¢	11		N/A
Shares issued and outstanding	Þ	1	Þ	1		N/A
NAV per share	\$	12.05	\$	10.53		N/A
Income	\$	12	\$	11		N/A
Shares issued and outstanding	7	1	-	1		N/A
NAV per share	\$	11.25	\$	10.34		N/A
E Class EUR (Unhedged): Accumulation	€	10	€	9		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	€	11.03	€	9.98		N/A
Income	€	10	€	9		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	€	10.31	€	9.80		N/A
Z Class: Accumulation	\$	1,550	¢	1,329		N/A
Shares issued and outstanding	Þ	1,330	Þ	1,329		N/A
NAV per share	\$	12.57	\$	10.77		N/A
·						
		Emergir	ıg N	larkets Bo	nd F	und
Net Assets	\$	3,846,285	\$	3,305,979	\$	4,714,744
Institutional:	ė	1 200 020	÷	1 007 175	¢.	1 [70 727
Accumulation Shares issued and outstanding	\$	1,269,939 25,159)	1,097,175 24,303	>	1,578,727 28,997
NAV per share	\$	50.48	\$	45.15	\$	54.45
Income	\$	91,725		56,849		92,620
Shares issued and outstanding	¥	5,909	Ψ	3,860	پ	4,961
NAV per share	\$	15.52	\$	14.73	\$	18.67
Institutional CHF (Hedged):						
Income Shares issued and outstanding	СН		CHF		CHF	
Shares issued and outstanding NAV per share	СН	5,347 F 14.50	CHI	5,390 14.38	CHE	5,215
	CH	14.50	CHI	14.30	CHI	10.73
Institutional EUR (Hedged): Accumulation	€	705,340	€	694,951	€	695,028
Shares issued and outstanding		18,243		19,643		15,897
NAV per share	€	38.66	€	35.38	€	43.72

	As at 31-Dec-2023			As at 31-Dec-2022		As at Dec-2021
	31 2	Emerg	ging	Markets	Bon	
Income	€	438.978		<mark>continue</mark> 401,157		847,991
Shares issued and outstanding	C	62,494	C	58,854	C	95,747
NAV per share	€	7.02	€	6.82	€	8.86
Institutional EUR (Unhedged):						
Accumulation	€	179,735	€	135,251	€	164,246
Shares issued and outstanding		14,796		12,028		12,905
NAV per share	€	12.15	€	11.24	€	12.73
Institutional GBP (Hedged):	-	20.044		22.424		26.440
Accumulation Shares issued and outstanding	£	20,841	±	23,424	±	26,418 922
NAV per share	£	26.06	f	23.50	f	28.67
Income	£	26,761		28,487		41,458
Shares issued and outstanding	Т	7,338	L	8,167	L	9,258
NAV per share	£	3.65	£	3.49	£	4.48
Institutional PLN (Hedged):						
Income		N/A		N/A	PLN	95,531
Shares issued and outstanding		N/A		N/A		9,927
NAV per share		N/A		N/A	PLN	9.62
Institutional SGD (Hedged):		24.405		24.22		22.225
Accumulation	SGD	24,108	SGD		SGD	
Shares issued and outstanding NAV per share	SGD	2,217	SCD	3,178 9.88	SCD	2,703 11.95
Investor:	300	10.07	300	9.00	300	11.33
Accumulation	\$	4,491	\$	3,988	\$	7,210
Shares issued and outstanding		96		95		142
NAV per share	\$	46.80	\$	42.01	\$	50.84
Investor EUR (Hedged):						
Accumulation	€	3,537	€	3,248	€	4,103
Shares issued and outstanding		398		398		406
NAV per share	€	8.88	€	8.16	€	10.11
Administrative: Accumulation	\$	30,109	\$	22,981	\$	34,503
Shares issued and outstanding	Ÿ	659	Ψ	560	4	693
NAV per share	\$	45.68	\$	41.06	\$	49.77
BM Retail:						
Decumulation	\$	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	9.94		N/A		N/A
Income II	\$	862	\$	9		N/A
Shares issued and outstanding	ď	92	ŕ	1		N/A
NAV per share	\$	9.35	>	9.11		N/A
E Class: Accumulation	\$	135,062	\$	114,186	\$	165,453
Shares issued and outstanding	Ÿ	3,131	4	2,933	4	3,492
NAV per share	\$	43.14	\$	38.93	\$	47.38
Income	\$	66,773		61,547		109,051
Shares issued and outstanding		7,136		6,932		9,691
NAV per share	\$	9.36	\$	8.88	\$	11.25
E Class EUR (Hedged):						
Accumulation	€	134,655	€	125,229	€	187,716
Shares issued and outstanding	C	4,082	C	4,112	C	4,943
NAV per share	€	32.99	€	30.46	€	37.98
E Class SGD (Hedged): Accumulation	SGD	9 601	SGD	10,020	SGD	11 604
Shares issued and outstanding	300	159	500	181	500	172
NAV per share	SGD		SGD		SGD	
H Institutional:						
	\$	417,764	\$	302,479	\$	284,247
Accumulation		8,507		6,875		5,348
Shares issued and outstanding	,		_		4	
Shares issued and outstanding NAV per share	\$	49.11		44.00		53.15
Shares issued and outstanding NAV per share Income	\$	49.11 272		217		275
Shares issued and outstanding NAV per share		49.11	\$		\$	

	As at 31-Dec-2023 3			As at Dec-2022		As at Dec-2021
	31-L			Markets		Jet-2021
		F	und (continue	d)	
M Retail: Decumulation	\$	10		N/A		N/A
Shares issued						
and outstanding NAV per share	\$	9.94		N/A N/A		N/A N/A
Income	\$	8,479	¢	8,675	¢	12,295
Shares issued	ф	0,473	Þ	0,073	Þ	12,233
and outstanding		1,006		1,085		1,214
NAV per share	\$	8.43		8.00		10.13
Income II Shares issued	\$	4,243	\$	3,190	\$	3,720
and outstanding		606		473		428
NAV per share	\$	7.00	\$	6.75	\$	8.68
M Retail AUD (Hedged):	ALID	F 240	ALID	4.540	ALID	7.264
Income Shares issued	AUD	5,240	AUD	1,510	AUD	7,264
and outstanding		702		209		784
NAV per share	AUD	7.47	AUD	7.22	AUD	9.27
Z Class: Income	\$	19,360	\$	5,279	¢	6,317
Shares issued	Þ	19,300	Þ	3,279	Þ	0,317
and outstanding		1,876		540		509
NAV per share	\$	10.32	\$	9.78	\$	12.41
	F	meraina	Mark	cets Bond	FSG	Fund
Net Assets		2,693,921		2,492,475		2,635,769
Institutional:						
Accumulation	\$	714,848	\$	640,128	\$	650,604
Shares issued and outstanding		45,724		45,303		37,005
NAV per share	\$	15.63	\$	14.13	\$	17.58
Income	\$	276,510	\$	306,128	\$	305,572
Shares issued and outstanding		34,964		40,679		31,166
NAV per share	\$	7.91	\$	7.53	\$	9.80
Institutional CHF (Hedged):			•		•	
Accumulation	CHF	257,904	CHF	53,384	CHF	50,716
Shares issued and outstanding		31,142		6,825		5,067
NAV per share	CHF		CHF		CHF	10.01
Institutional EUR (Hedged):						
Accumulation	€	915,574	€	1,011,465	€	999,329
Shares issued and outstanding		87,099		104,063		80,567
NAV per share	€	10.51	€	9.72	€	12.40
Income	€	146,989	€	132,184	€	192,797
Shares issued		21 564		10.021		21 727
and outstanding NAV per share	€	21,564	€	19,921	€	21,737
Institutional GBP (Hedged):	ď	0.02	u	0.04	u	0.07
Income	£	108,520	£	162,630	£	80,974
Shares issued		1/1 205		22 A70		Q //70
and outstanding NAV per share	£	14,385 7.54	£	22,478 7.24	£	8,479 9.55
Institutional GBP (Unhedged):	-					2.55
Income	£	5,452	£	3,960	£	3,657
Shares issued and outstanding		692		499		398
NAV per share	£	7.88	£	7.94	£	9.19
Investor NOK (Hedged):						
Accumulation	NOK	4,544	NOK	5,222	NOK	6,610
Shares issued and outstanding		40		50		50
NAV per share	NOK	112.37	NOK	103.95	NOK	131.59
·						

		As at Dec-2023		As at Dec-2022		As at Dec-2021
		Emergin	ıg Ma	arkets B continue	ond	
Investor SEK (Hedged):		1 4	ilia (t	Jonania	.u)	
Accumulation	SEK		SEK	27,736	SEK	
Shares issued and outstanding		271		292		89
NAV per share	SEK	102.52	SEK	95.02	SEK	121.06
Administrative: Accumulation	\$	345	¢	314	¢	632
Shares issued and outstanding	Þ	343	Þ	37	Þ	59
NAV per share	\$	9.39	\$	8.53	\$	10.67
Income	\$	755	-	718		992
Shares issued and outstanding		95	Ψ	95	Ÿ	101
NAV per share	\$	7.91	\$	7.53	\$	9.81
Administrative SEK (Hedged):						
Accumulation	SEK	250	SEK	105	SEK	85
Shares issued and outstanding		3		1		1
NAV per share	SEK	83.60	SEK	77.61	SEK	99.05
E Class:		2				4 = 5 :
Accumulation	\$	3,444	\$	924	\$	1,531
Shares issued and outstanding	\$	407	¢	120	¢	158 9.68
NAV per share		8.46		7.71		
Income	\$	512	\$	676	\$	868
Shares issued and outstanding NAV per share	\$	67 7.59	¢	94 7.23	¢	9.41
	Þ	7.59	Þ	7.23	Þ	9.41
E Class EUR (Hedged): Accumulation	€	58,741	€	57,844	€	129,837
Shares issued and outstanding		6,460	u	6,822	u	11,895
NAV per share	€	9.09	€	8.48	€	10.92
Z Class:						
Accumulation	\$	3,909		N/A		N/A
Shares issued and outstanding		353		N/A		N/A
NAV per share	\$	11.06		N/A		N/A
		Emergin		irkets C id Fund	orpo	rate
let Assets	\$	157,713	\$	168,986	\$	212,894
nstitutional:						
Accumulation	\$	12,120	\$	8,279	\$	9,507
Shares issued and outstanding	-	733	rt .	535	ŕ	532
NAV per share	\$	16.54	Þ	15.48	Þ	17.88
nstitutional EUR (Hedged): Accumulation	€	90,459	€	102,077	€	113,058
Shares issued and outstanding		6,680		7,881		7,392
NAV per share	€	13.54	€	12.95	€	15.29
Class:						
Accumulation	\$	11,521	\$	15,703	\$	22,756
Shares issued and outstanding		930		1,342		1,668
NAV per share	\$	12.39	\$	11.70	\$	13.64
Class CHF (Hedged):				40	<u>.</u> .	
Accumulation	CHF		CHF	10,121		
Shares issued and outstanding	CUE	895	CUE	1,048		1,235
NAV per share	CHF	9.80	CHF	9.66	CHF	11.54
Class EUR (Hedged): Accumulation	€	21,477	€	23,540	€	32 022
Shares issued and outstanding	E	1,824	C	2,072	C	32,022 2,365
NAV per share	€	11.78	€	11.36	€	13.54
THE STATE OF THE S	C,	11.70	u	11.50	u	15.54
		DIMCO	Eme	erging N	lark	ets
		-Ω _P	oortu	mitiac E	und	
	\$:	Op ₁ 282,790	portu	inities F 205,131		290,475
Net Assets	\$:	Ор	portu			290,475
Net Assets	\$	Ор	portu \$		\$	
Net Assets nstitutional:		<mark>Ор</mark> ј 282,790	s \$ \$	205,131	\$	290,475 48,615 4,383

		As at		As at		As at
		ec-2023		ec-2022		Dec-2021
				erging N		
	0	pportur	ities	Fund (c	ontin	ued)
Institutional EUR (Partially Hedged):	C	77 402	C	72 560	C	212 690
Accumulation Shares issued and outstanding	€	77,402 7,282	€	72,560 7,427	€	212,680 19,839
NAV per share	€	10.63	€	9.77	€	10.72
Institutional GBP (Partially Hedged):	C	10.03	u	3.11	C .	10.72
Income	£	829	£	760		N/A
Shares issued and outstanding	_	85		81		N/A
NAV per share	£	9.70	£	9.37		N/A
E Class:						
Accumulation	\$	11		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.78		N/A		N/A
Income	\$	11		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	\$	10.65		N/A		N/A
E Class EUR (Partially Hedged):				_		
Accumulation	€	759	€	9		N/A
Shares issued and outstanding		75		1		N/A
NAV per share	€	10.12	€	9.38		N/A
Z Class: Accumulation	\$	131,360	¢	101,602		N/A
Shares issued and outstanding	Ą	11,634	Ą	10,102		N/A
NAV per share	\$	11.29	\$	10,102		N/A
TV VV per Silare	Ÿ	11.23	Ψ	10.00		14// (
	Eme			ts Short		n Local
				ncy Fun		
Net Assets	\$	19,946	\$	20,937	\$	29,760
Institutional: Accumulation		N/A		N/A	\$	114
Shares issued and outstanding		N/A		N/A	Ψ	8
NAV per share		N/A		N/A	\$	14.02
Institutional EUR (Unhedged):						
Accumulation	€	6,118	€	6,154	€	10,250
Shares issued and outstanding		408		437		743
NAV per share	€	14.99	€	14.08	€	13.80
E Class:						
Accumulation	\$	4,075	\$	4,388	\$	5,195
Shares issued and outstanding	\$	315	¢.	371	÷	417
NAV per share	Þ	12.93	Þ	11.84)	12.47
E Class EUR (Unhedged): Accumulation	€	8,249	€	9,351	€	11,252
Shares issued and outstanding	C	586	u	700	C .	852
NAV per share	€	14.09	€	13.36	€	13.20
		PIMC) ESG	Income	e Fun	d
Net Assets	\$	271,208	\$	237,961	\$	125,087
Institutional:						
Accumulation	\$	44,067	\$	23,414	\$	5,465
Shares issued and outstanding	¢	4,416	<i>t</i>	2,486	÷	541
NAV per share	\$	9.98		9.42		10.10
Income	\$		\$	3,575	\$	3,756
Shares issued and outstanding	¢	0.20	¢	393	¢	375
NAV per share	\$	9.28)	9.10)	10.02
Institutional AUD (Hedged): Income	ALID	71 681	AUD	57,036	ALID	14
Shares issued and outstanding	, 100	7,954	, 100	6,338	, 100	1
NAV per share	AUD		AUD		AUD	
Institutional CHF (Hedged):						
Accumulation	CHF	1,264	CHF	7,316	CHF	692
Shares issued and outstanding		137		803		69
NAV per share	CHF	9.24	CHF	9.11	CHF	10.02

		As at	As at	As at 2021			
		Dec-2023		Dec-2022 ome Fund		Dec-2021	
Institutional EUR (Hedged):	PI	INICO ESG	inco	ome runa	(COII	inuea)	
Accumulation	€	43,366	€	105,509	€	72,025	
Shares issued and outstanding	€	4,567 9.50	C	11,509 9.17	C	7,175 10.04	
NAV per share	€						
Income Shares issued and outstanding	€	42,423 4,808	€	1,925 217	€	223	
NAV per share	€	8.82	€	8.85	€	9.95	
Institutional GBP (Hedged): Income	£	382	£	405	£	482	
Shares issued and outstanding		42		44		48	
NAV per share	£	9.10	£	9.00	£	9.98	
Institutional NOK (Hedged): Accumulation	NOK	286,985		N/A		N/A	
Shares issued and outstanding		2,768		N/A		N/A	
NAV per share	NOK	103.69		N/A		N/A	
Institutional SEK (Hedged): Accumulation	SEK	177,546	SEK	122,486	SEK	77,208	
Shares issued and outstanding	CEI	1,868	CEI	1,335	CEI	772	
NAV per share	SEK	95.05	SEK	91.73	SEK	99.96	
Institutional SGD (Hedged): Income Shares issued and	SGD	411	SGD	367	SGD	366	
outstanding		45		40		36	
NAV per share	SGD	9.13	SGD	9.09	SGD	10.02	
Administrative SEK (Hedged): Accumulation	SEK	52,396	SEK	79,369		N/A	
Shares issued and outstanding		523		816		N/A	
NAV per share	SEK	100.24	SEK	97.22		N/A	
E Class: Accumulation Shares issued	\$	2,429	\$	1,433	\$	285	
and outstanding	_	249	_	155	_	28	
NAV per share	\$	9.74		9.28		10.04	
Income Shares issued and outstanding	\$	444	>	387 43	>	20	
NAV per share	\$	9.25	\$	9.10	\$	10.01	
E Class CHF (Hedged):							
Income	CHF		CHF		CHF	9	
Shares issued and outstanding NAV per share	CHE	0.57	CUE	1	CUE	1	
	CHF	8.57	CHF	8.81	CHF	9.94	
E Class EUR (Hedged): Accumulation	€	6,379	€	4,811	€	1,113	
Shares issued and outstanding NAV per share	€	691 9.23	£	535 8.99	£	9.94	
Income	€	1,798		1,016		256	
Shares issued	C	1,750	C	1,010	C	230	
and outstanding		204		115		26	
NAV per share	€	8.81	€	8.86	€	9.96	
R Class AUD (Hedged): Income	AUD	26,623	AUD	31,770	AUD	29,726	
Shares issued and outstanding		2,955		3,530		2,973	
NAV per share	AUD		AUD		AUD		
			Euro	Bond Fund			
Net Assets	€	1,671,713	€	1,913,275	€	2,574,129	
Institutional: Accumulation	€	1,122,219	€	1,386,127	€	1,926,406	
Shares issued and outstanding	,	48,219		64,252	_	73,731	
NAV per share	€	23.27	€	21.57	€	26.13	
Income	€	31,807	€	68,589	€	92,872	
Shares issued and outstanding NAV per share	€	2,175 14.63		4,956 13.84		5,474 16.97	

		As at Dec-2023		As at Dec-2022	31	As at -Dec-2021
				und (con		
Institutional CHF (Hedged): Accumulation	CHF	327,426	CHF	313,292	CHF	
Shares issued and outstanding	CHE	10,517 31.13	CUE	10,631	CUI	9,789
NAV per share	CHF	31.13	СПГ	29.47	СПГ	35.91
Investor: Accumulation	€	20,023	€	16,885	€	23,320
Shares issued and outstanding		927		841		956
NAV per share	€	21.59	€	20.08	€	24.41
Income		N/A		N/A	€	236
Shares issued and outstanding		N/A		N/A		15
NAV per share		N/A		N/A	€	16.28
Administrative: Accumulation		N/A		N/A	€	2,579
Shares issued and outstanding		N/A		N/A		110
NAV per share		N/A		N/A	€	23.48
E Class:						
Accumulation	€	120,775	€	101,050	€	151,006
Shares issued and outstanding	C	6,094	С	5,451	C	6,666
NAV per share	€	19.82		18.54		22.65
Income Shares issued and outstanding	€	24,717	€	23,340 2,337	€	38,508 3,146
NAV per share	€	10.55	€	9.99	€	12.24
TO TO POT STIGITO	ŭ			3.33		
		E	uro C	redit Fun	ıd	
Net Assets	€	537,186	€	610,008	€	1,017,163
Institutional:	C	247.015	C	240 704	C	742 225
Accumulation Shares issued and outstanding	€	347,915 22,389	€	348,784 24,516	€	743,335 43,513
NAV per share	€	15.54	€	14.23	€	17.08
Income II	€	6,860		16,940		80,562
Shares issued and outstanding	· ·	719	-	1,879	C .	7,303
NAV per share	€	9.54	€	9.02	€	11.03
E Class:						
Accumulation	€	40,494	€	11,194	€	18,325
Shares issued and outstanding		3,346		1,001		1,353
NAV per share	€	12.10	€	11.18	€	13.54
H Institutional: Accumulation	€	141,817	€	232,926	€	173,091
Shares issued and outstanding	C	15,125	C	27,156	C	16,823
NAV per share	€	9.38	€	8.58	€	10.29
Income II	€	100		164	€	1,850
Shares issued and outstanding		11		20		186
NAV per share	€	8.68	€	8.14	€	9.93
Not Assets	C 1			me Bond		
Net Assets Institutional:	€ 1	1,387,227	€	1,352,980	€	2,482,304
Accumulation	€	323,024	€	332,727	€	895,043
Shares issued and outstanding		21,389		23,944		56,691
NAV per share	€	15.10	€	13.90	€	15.79
Income	€	65,612	€	79,523	€	128,548
Shares issued and outstanding	_	6,705	_	8,533	_	11,833
NAV per share	€	9.79	€	9.32	€	10.86
Investor: Accumulation	€	14,845	€	10,138	€	14,129
Shares issued and outstanding	u	1,536	C	1,136	C	1,388
NAV per share	€	9.67	€	8.93	€	10.18
Income	€	8,086		8,520		10,907
	C .	0,000	C	0,520		10,507
Shares issued and outstanding	C	851	C	939	u	1,027
NAV per share	€					

	31-	As at -Dec-2023	31	As at -Dec-2022	31	As at -Dec-2021
				ncome B (continu		I
E Class:		гu	IIIu	(Continu	euj	
Accumulation	€	573,864	€	540,713	€	856,874
Shares issued and outstanding		42,654		43,285		59,839
NAV per share	€	13.45	€	12.49	€	14.32
Income	€	359,021	€	347,514	€	527,452
Shares issued and outstanding		41,468		41,763		53,871
NAV per share	€	8.66	€	8.32	€	9.79
Income Q		N/A		N/A	€	3,868
Shares issued and outstanding NAV per share		N/A N/A		N/A N/A	€	9.53
·		IN/A		IV/A	C	9.33
T Class: Accumulation	€	30,390	€	24,746	€	32,571
Shares issued and outstanding	_	2,946	_	2,573	_	2,943
NAV per share	€	10.32	€	9.62	€	11.07
Income	€	12,385	€	9,099	€	12,914
Shares issued and outstanding		1,620		1,234		1,482
NAV per share	€	7.64	€	7.38	€	8.72
	Eu	iro Long		erage Du	rati	ion Fund
Net Assets	€	923,969	€	110,048	€	160,601
Institutional: Accumulation	c	022 050	c	110 049	c	160 601
Shares issued and outstanding	E	923,958 44,105	€	110,048 5,786	E	160,601 5,426
NAV per share	€	20.95	€	19.02	€	29.60
E Class:	_		_		_	
Accumulation	€	11		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	11.33		N/A		N/A
		-	CI.		÷	
Not Assets	C			ort-Term		
Net Assets Institutional:	€	193,514	€	353,095	€	629,859
Accumulation						
	€	165,347	€	339,031	€	616,693
Shares issued and outstanding	€	165,347 13,404	€	339,031 28,689	€	616,693 51,558
Shares issued and outstanding NAV per share	€		€		€	
	€	13,404 12.34	€	28,689 11.82	€	51,558
NAV per share E Class: Accumulation	€	13,404 12.34	€	28,689 11.82 14,064	€	51,558 11.96 13,166
NAV per share E Class: Accumulation Shares issued and outstanding	€	13,404 12.34 28,167 2,608	€	28,689 11.82 14,064 1,350	€	51,558 11.96 13,166 1,239
NAV per share E Class: Accumulation	€	13,404 12.34 28,167	€	28,689 11.82 14,064	€	51,558 11.96 13,166
NAV per share E Class: Accumulation Shares issued and outstanding	€	13,404 12.34 28,167 2,608 10.80	€	28,689 11.82 14,064 1,350 10.42	€	51,558 11.96 13,166 1,239 10.63
NAV per share E Class: Accumulation Shares issued and outstanding	€	13,404 12.34 28,167 2,608 10.80	€	28,689 11.82 14,064 1,350	€	51,558 11.96 13,166 1,239 10.63
NAV per share E Class: Accumulation Shares issued and outstanding	€ €	13,404 12.34 28,167 2,608 10.80	€ •	28,689 11.82 14,064 1,350 10.42	€	51,558 11.96 13,166 1,239 10.63
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional:	€ € PI	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767	€ ••••••••••••••••••••••••••••••••••••	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162	€ •	13,166 1,239 10.63 170,489
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation	€ € PI	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781	€ •	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875	€ •	13,166 1,239 10.63 170,489 12,500
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding	€ € PI	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847	€ •• ••	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379	€	51,558 11.96 13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share	€ € PI	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781	€ ••••••••••••••••••••••••••••••••••••	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875	€ € Yie	13,166 1,239 10.63 170,489 12,500
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class:	€	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07	€ € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73	€	51,558 11.96 13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159 10.79
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation	€ € PI	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061	€ •• ••	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73	€	51,558 11.96 13,166 1,239 10.63 2ld Bond 170,489 12,500 1,159 10.79
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding	€ € €	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360	€ € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73	€	51,558 11.96 13,166 1,239 10.63 2dd Bond 170,489 12,500 1,159 10.79 N/A N/A
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share	€ € € € € €	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28	€ € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00	€	51,558 11.96 13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income	€ € €	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28	€ € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A	€	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€ € € € € €	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28 10	€ € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00	€	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A N/A
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	ϵ ϵ ϵ ϵ ϵ ϵ ϵ ϵ ϵ	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28	€ € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A N/A	€	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	$\begin{array}{c} \in \\ \in \\ \in \\ \end{array}$	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28 10	€ € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A N/A	€	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A N/A
NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Z Class:	$\begin{array}{c} \in \\ \in \\ \in \\ \end{array}$	13,404 12.34 28,167 2,608 10.80 MCO Eur 367,767 219,781 19,847 11.07 4,061 360 11.28 10 1 10.61	€ € € €	28,689 11.82 14,064 1,350 10.42 ean High Fund 174,162 32,875 3,379 9.73 10 1 10.00 N/A N/A	€	13,166 1,239 10.63 170,489 12,500 1,159 10.79 N/A N/A N/A N/A N/A

		As at Dec-2023		As at -Dec-2022		As at -Dec-2021
Net Assets	FIIVIC	130,610		<mark>rt-Term Op</mark> 211,172		395,491
Institutional: Accumulation	€	67,680		127,942		254,925
Shares issued and outstanding		5,907		11,637		22,466
NAV per share	€	11.46	€	10.99	€	11.35
E Class: Accumulation	€	11,471	€	7,775	€	4,368
Shares issued and outstanding		1,175		826		447
NAV per share	€	9.77	€	9.42	€	9.77
H Institutional: Accumulation	€	51,459	€	75,455	€	136,198
Shares issued and outstanding		5,184		7,907		13,806
NAV per share	€	9.93	€	9.54	€	9.87
Net Assets	\$	Glo 432,290		dvantage F 410.459		521,067
Institutional:	Ą	432,290	ħ	410,459	À	JZ 1,007
Accumulation Shares issued	\$	7,698	\$	7,716	\$	24,968
and outstanding	*	540		582		1,630
NAV per share	\$	14.26	\$	13.28	\$	15.32
Institutional CHF (Partially Hedged): Income	CHF	108,735	CHF	111,046	CHF	132,681
Shares issued and outstanding		12,443		12,487		12,823
NAV per share	CHF	8.74	CHF	8.89	CHF	10.35
Institutional EUR (Partially						
Hedged): Accumulation	€	206,079	€	203,446	€	237,602
Shares issued and outstanding		15,268		15,828		16,656
NAV per share	€	13.50	€	12.85	€	14.26
Institutional GBP (Partially Hedged): Accumulation		N/A		N/A	د	182
Shares issued		IN/A		IN/A	L	102
and outstanding		N/A		N/A		14
NAV per share		N/A		N/A	£	13.42
Institutional NOK (Partially Hedged): Accumulation	NOK	620,678	NOK	577,381	NOK	625,501
Shares issued and outstanding		4,106		4,099		4,093
NAV per share	NOK	151.18	NOK	140.84	NOK	152.81
E Class EUR (Partially Hedged):						
Accumulation Shares issued	€	6,009	€	6,540	€	8,002
and outstanding	_	509		576		629
NAV per share	€	11.80	€	11.36	€	12.73
			Globa	l Bond Fund	d	
Net Assets	\$	13,077,262	\$	11,420,112	\$	14,038,846
Institutional: Accumulation	\$	4,616,460	\$	3,410,090	\$	3,999,850
Shares issued and outstanding		134,931		107,593		111,904
NAV per share	\$	34.21	\$	31.69	\$	35.74
Income Shares issued	\$	210,566	\$	172,513	\$	203,191
and outstanding		11,420		9,898		10,136
NAV per share	\$	18.44	\$	17.43	\$	20.05

		As at		As at		As at
	31-	Dec-2023	31-	Dec-2022	31-	Dec-2021
		Global	Bond	Fund (con	tinue	d)
Institutional (Currency Exposure):						
Accumulation	\$	307,999	\$	326,665	\$	328,710
Shares issued		0.040		11 261		0.542
and outstanding NAV per share	\$	9,940	¢	11,261 29.01	¢	9,512 34.56
Income	\$	19,480		19,875		26,341
Shares issued	Ą	19,400	Ą	19,075	Ą	20,541
and outstanding		1,011		1,080		1,178
NAV per share	\$	19.27	\$	18.41	\$	22.37
Institutional CAD (Hedged): Accumulation	CAD	50,875	CAD	54,563	CAD	72,089
Shares issued and outstanding		4,696		5,395		6,309
NAV per share	CAD	10.83	CAD	10.11	CAD	11.43
Institutional CHF (Hedged):	Crtb	10.03	Crib	10.111	C/ (D	11.13
Accumulation Shares issued	CHF	365,291	CHF	440,925	CHF	552,547
and outstanding		11,784		14,706		15,928
NAV per share	CHF	31.00	CHF	29.98	CHF	34.69
Income	CHF	142,984	CHF	175,781	CHF	218,701
Shares issued and outstanding		8,104		10,095		10,645
NAV per share	CHF	17.64	CHF	17.41	CHF	20.54
Institutional EUR (Currency						
Exposure): Accumulation	€	191,275	€	190,480	€	139,337
Shares issued and outstanding		14,411		14,810		9,692
NAV per share	€	13.27	€	12.86	€	14.38
Institutional EUR (Hedged):						
Accumulation Shares issued	€	1,986,158	€	1,974,600	€	2,453,258
and outstanding		74,563		78,287		84,453
NAV per share	€	26.64		25.22		29.05
Income	€	597,513	€	512,652	€	628,774
Shares issued and outstanding		36,436		32,355		33,781
NAV per share	€	16.40	€	15.84	€	18.61
Institutional GBP (Currency						
Exposure): Accumulation	£	2,186	£.	3,343	c	3,600
Shares issued	Т	2,100	L	3,343	L	3,000
and outstanding		203		313		319
NAV per share	£	10.76	£	10.68	£	11.30
Institutional GBP (Hedged): Accumulation	£	189,318	£	162,896	£	198,000
Shares issued and outstanding		8,545		7 970		8 // 20
NAV per share	£	22.16	£	7,879	£	8,429 23.49
Income	£	117,923		132,242		191,729
Shares issued		,525		,2		,. 23
and outstanding		9,288		10,904		13,574
NAV per share	£	12.70	£	12.13	£	14.13
Institutional ILS (Hedged): Accumulation		N/A		N/A	ILS	304
Shares issued and outstanding		N/A		N/A		18
NAV per share		N/A		N/A	ILS	16.75
Institutional NOK (Hedged): Accumulation	NOK	2,483,411	NOK	2,918,045	NOK	4,130,842
Shares issued		11 424		1/12/5		17.000
and outstanding NAV per share	NOK	11,421 217.44	NOK	14,215 205.28	NOK	17,688 233.55
	NUN	417.44	TVUN	203.20	NON	۷.33.33

		As at Dec-2023		As at Dec-2022		As at Dec-2021
		Globa	Bon	d Fund (co	ntinu	ed)
Institutional NZD (Hedged): Income Shares issued	NZD	148,154	NZD	167,929	NZD	309,397
and outstanding		3,487		4,162		6,643
NAV per share	NZD	42.48	NZD	40.35	NZD	46.57
Institutional SEK (Hedged): Accumulation	SEK	458,269	SEK	1,120,588	SEK	1,219,998
Shares issued		2.242		F 742		F 426
and outstanding NAV per share	SEK	2,212	SEK	5,712 196.17	SEK	5,426
Institutional SGD (Hedged): Accumulation		229,722		217,237		174,944
Shares issued and outstanding	300	12,592	300	12,665	300	9,030
NAV per share	SGD	18.24	SGD	17.15	SGD	19.37
Income	SGD	115		N/A		N/A
Shares issued and outstanding		11		N/A		N/A
NAV per share	SGD	10.33		N/A		N/A
Investor: Accumulation	\$	201,431	\$	94,643	\$	135,136
Shares issued		C 417		2 244		4.002
and outstanding NAV per share	\$	6,417	¢	3,244 29.18	¢	4,092 33.02
Income	\$	54,670		28,517		7,773
Shares issued	Þ	34,070	Þ	20,317	Þ	1,113
and outstanding		3,529		1,948		462
NAV per share	\$	15.49	\$	14.64	\$	16.84
Investor (Currency Exposure): Accumulation		N/A		N/A	\$	2,315
Shares issued and outstanding		N/A		N/A		71
NAV per share		N/A		N/A	\$	32.58
Investor CHF (Hedged): Accumulation	CHF	125,907	CHF	145,814	CHF	188,770
Shares issued						
and outstanding	CUE	10,594	CLIE	12,641	CLIE	14,095
NAV per share	CHF	11.88	CHF	11.53	CHF	13.39
Investor EUR (Hedged): Accumulation Shares issued	€	84,542	€	75,495	€	92,541
and outstanding		3,393		3,189		3,382
NAV per share	€	24.92	€	23.68	€	27.36
Investor GBP (Hedged): Accumulation	£	6,747	£	5,437	£	5,846
Shares issued		225		200		264
and outstanding NAV per share	£	325 20.77	f	280 19.45	f	264
Investor NOK (Hedged): Accumulation	NOK			23,662		28,765
Shares issued and outstanding	NOR	306	NOR	122	NOR	130
NAV per share	NOK		NOK	193.71	NOK	221.16
Administrative:						
Accumulation	\$	13,375	\$	9,565	\$	15,922
Shares issued and outstanding	¢	439	¢.	337	¢	495
NAV per share	\$	30.48	>	28.38	>	32.16
Administrative SEK (Hedged): Accumulation Shares issued	SEK	124,505	SEK	114,069	SEK	1,941
and outstanding		1,376		1,325		20

		As at Dec-2023		As at Dec-2022		As at Dec-2021
				Fund (co		
E Class:						
Accumulation	\$	369,607	\$	326,703	\$	463,700
Shares issued and outstanding	¢	12,696	<i>+</i>	12,006	÷	14,974
NAV per share	\$	29.11		27.21		30.97
Income	\$	143,056	\$	101,393	\$	117,421
Shares issued and outstanding	ď	10,742	ď	8,054	¢	8,111
NAV per share	\$	13.32	>	12.59)	14.48
E Class (Currency Exposure): Accumulation	\$	38,405	¢	34,705	\$	61,145
Shares issued and outstanding	Ψ	3,130	Ψ	2,994	Ψ	4,389
NAV per share	\$	12.27	\$	11.59	\$	13.93
Income	\$	19,849	\$	13,040	\$	16,440
Shares issued and outstanding		1,925		1,324		1,374
NAV per share	\$	10.31	\$	9.85	\$	11.97
E Class CHF (Hedged):						
Accumulation	CHF	2,398	CHF	1,921	CHF	2,358
Shares issued and outstanding		262		215		226
NAV per share	CHF	9.14	CHF	8.92	CHF	10.41
E Class EUR (Hedged):	C	COO 704	C	COE 427	C	050 540
Accumulation Shares issued and outstanding	€	698,781 30,821	€	685,427	€	959,543
Shares issued and outstanding NAV per share	€	22.67	€	31,641 21.66	£	38,117 25.17
	€					
Income Shares issued and outstanding	€	40,788	€	31,423	€	41,846 4,097
NAV per share	€	9.00	€	8.70	€	10.22
E Class NOK (Hedged):	C	3.00	C .	0.70	C .	10.22
Accumulation		N/A		N/A	NOK	85
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	NOK	99.69
G Retail EUR (Hedged):						
Income	€	68,720	€	66,161	€	123,034
Shares issued and outstanding		7,568		7,543		11,955
NAV per share	€	9.08	€	8.77	€	10.29
H Institutional:	ď	742 016	¢	752 270	¢	025 126
Accumulation Shares issued and outstanding	\$	743,816 22,522	Þ	752,379 24,551	Þ	835,136 24,124
NAV per share	\$	33.03	\$	30.65	\$	34.62
	\$	2,227		2,035	•	2,643
Shares issued and outstanding	Ф	2,227	Þ	2,033	Þ	2,043
NAV per share	\$	9.30	\$	8.79	\$	10.11
H Institutional (Currency Exposure):	4	3.50	4	0.75	*	
Accumulation	\$	150,642	\$	309,569	\$	756
Shares issued and outstanding		17,281		37,885		78
NAV per share	\$	8.72	\$	8.17	\$	9.75
M Retail:						
Income II	\$	854	\$	1,358	\$	1,742
Shares issued and outstanding		92		153		168
NAV per share	\$	9.27	\$	8.89	\$	10.34
M Retail HKD (Unhedged):	LIKE	10.700	LIKE	F 440	LIKE	0.207
Income II	HKD	18,703	HKD	5,118	HKD	8,307
Shares issued and outstanding NAV per share	HKD	2,013	HKD	575 8 01	HKD	802 10.35
·	TIKD	3.23	TIKD	0.51	TIKD	10.55
M Retail SEK (Hedged): Accumulation		N/A		N/A	SEK	90
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A			SEK	99.56
M Retail SGD (Hedged):						
Income II	SGD	13,975		N/A		N/A
Shares issued and outstanding		1,370		N/A		N/A
NAV per share	SGD	10.20		N/A		N/A
R Class EUR (Hedged):	C		C	F F0:	C	
Accumulation	€	6,081	€	5,591	€	6,442
Shares issued and outstanding NAV per share	€	547 11.12	C	530 10.56	C	528 12.19

	- 1	As at		s at	٨	s at
	31-D	ec-2023	31-D	ec-2022	31-D	ec-2021
T 0	(Global Bo	ond F	und (co	ntinu	ed)
T Class: Accumulation	\$	17,137	¢	15,814	¢	26,245
Shares issued and outstanding	Ψ	1,511	Ψ	1,487	Ų	2,163
NAV per share	\$	11.34	\$	10.63	\$	12.14
Income	\$	5,367	\$	3,040	\$	4,183
Shares issued and outstanding		506		303		362
NAV per share	\$	10.61	\$	10.04	\$	11.54
T Class EUR (Hedged):						
Accumulation	€	24,878	€	14,560	€	19,104
Shares issued and outstanding NAV per share	€	2,566 9.70	£	1,567 9.29	£	1,764
	E	9.70	E	9.29	E	10.03
W Class: Accumulation	\$	118,273	\$	24,415	\$	29,951
Shares issued and outstanding		12,197		2,721		2,962
NAV per share	\$	9.70	\$	8.97	\$	10.11
Income	\$	54,179	\$	9,498	\$	9,066
Shares issued and outstanding		5,964		1,106		919
NAV per share	\$	9.08	\$	8.59	\$	9.87
Income II	\$	529		N/A		N/A
Shares issued and outstanding		51		N/A		N/A
NAV per share	\$	10.43		N/A		N/A
W Class (Currency Exposure): Accumulation		NI/A		NI/A	¢	10
Shares issued and outstanding		N/A N/A		N/A N/A)	10
NAV per share		N/A		N/A	\$	10.00
Income		N/A		N/A		10
Shares issued and outstanding		N/A		N/A	Ų	1
NAV per share		N/A		N/A	\$	9.77
W Class CHF (Hedged):						
Accumulation	CHF	32,887	CHF	24,828	CHF	33,361
Shares issued and outstanding		3,691		2,884		3,352
NAV per share	CHF	8.91		8.61		9.95
Income	CHF	4,389	CHF		CHF	740
Shares issued and outstanding	CHE	526	CUE	86	CUE	76
NAV per share	CHF	8.34	СПГ	8.24	СПГ	9.72
W Class EUR (Hedged): Accumulation	€	23,248	€	9,594	€	14,976
Shares issued and outstanding		2,535		1,106		1,500
NAV per share	€	9.17	€	8.68	€	9.98
Income	€	4,237	€	2,352	€	2,251
Shares issued and outstanding		493		283		231
NAV per share	€	8.59	€	8.30	€	9.75
W Class GBP (Hedged):						
Accumulation	£	16,595	£	2,383	£	1,265
Shares issued and outstanding NAV per share	£	1,743 9.52	£	268 8.88	£	126 10.08
·						
Income Shares issued and outstanding	£	8,538 957	L	5,877 692	L	9,060
NAV per share	£	8.92	f	8.49	f	9.84
W Class NOK (Hedged):	_	0.52		0.43		3.04
Accumulation	NOK	11,384	NOK	4,083	NOK	3,799
Shares issued and outstanding		122		46		38
NAV per share	NOK	93.68	NOK	88.35	NOK	100.41
W Class SEK (Hedged):						
Accumulation		N/A			SEK	89
Shares issued and outstanding		N/A		N/A	CEN	100.22
NAV per share		N/A		IV/A	SEK	100.33
W Class SGD (Hedged): Income II	SGD	10,799		N/A		N/A
Shares issued and outstanding	- 55	1,049		N/A		N/A
NAV per share	SGD	10.30		N/A		N/A

	24	As at	24	As at	As at		
	31-	Dec-2023		Dec-2022 ond ESG F		Dec-2021	
Net Assets	\$	3,561,180		3,106,190		2,302,966	
Institutional:	7	3,301,100	Ψ	3,100,130	7	2,302,300	
Accumulation Shares issued	\$	365,875	\$	366,227	\$	300,944	
and outstanding		32,142		34,584		25,077	
NAV per share	\$	11.38	\$	10.59	\$	12.00	
Income	\$	47,502	\$	65,549	\$	25,309	
Shares issued							
and outstanding	¢	4,956	¢	7,213	¢	2,428	
NAV per share	\$	9.58	\$	9.09	>	10.43	
Institutional CHF (Hedged): Accumulation	CHF	599,209	CHF	454,679	CHF	22,579	
Shares issued and outstanding		63,416		49,550		2,115	
NAV per share	CHF	9.45	CHF		CHF	10.67	
Institutional EUR (Currency							
Exposure): Accumulation		N/A	€	3,933	€	856	
Shares issued and outstanding		N/A		444		86	
NAV per share		N/A	€	8.85	€	9.96	
Institutional EUR (Hedged): Accumulation	€	928,944	€	957,548	€	623,870	
Shares issued	u	320,311	u	337,310	u	025,010	
and outstanding		94,043		101,940		57,390	
NAV per share	€	9.88	€	9.39	€	10.87	
Income	€	47,447	€	92,352	€	111,407	
Shares issued		E 226		10 605		11 012	
and outstanding NAV per share	€	5,326 8.91	€	10,695 8.63	€	11,012	
Institutional GBP (Currency	u	0.51	u	0.03	<u> </u>	10.12	
Exposure): Income	£	686	£	8		N/A	
Shares issued							
and outstanding		73		1		N/A	
NAV per share	£	9.38	£	9.55		N/A	
Institutional GBP (Hedged): Accumulation	£	101,214	£	2,394	£	16,849	
Shares issued		10 501		266		1 624	
and outstanding NAV per share	£	10,501 9.64	f	266 9.03	f	1,634 10.31	
Income	£	79,564		84,397		75,165	
Shares issued and	L	75,504		04,337		75,105	
outstanding		8,333		9,242		7,117	
NAV per share	£	9.55	£	9.13	£	10.56	
Institutional GBP (Unhedged): Income	£	8,646	£	20,996	£	23,387	
Shares issued		020		2.240		2.440	
and outstanding NAV per share	£	928	c	2,240 9.37	c	2,448 9.55	
Institutional NOK (Hedged):		9.31					
Accumulation Shares issued	NUK	0,352,155	NUK	5,366,868	NUK	5,205,593	
and outstanding		595,694		531,175		450,696	
NAV per share	NOK	10.66	NOK	10.10	NOK	11.55	
Institutional NZD (Hedged): Income	NZD	70,237	NZD	64,722	NZD	74,299	
Shares issued and outstanding		6,984		6,755		6,732	
NAV per share	NZD	10.06	NZD		NZD	11.04	
Institutional SEK (Hedged): Accumulation	SEK	357,538	SEK	504,943	SEK	568,764	
Shares issued		,		,			
and outstanding		3,909		5,807		5,678	
NAV per share	SEK	91.47	SEK	86.95	SEK	100.17	

		As at Dec-2023		As at Dec-2022		As at Dec-2021
	G	lobal Bo	nd ES	G Fund (conti	nued)
Investor:	<i>*</i>	42.022		0.405		42.427
Accumulation	\$	12,932	\$	8,195	\$	12,127
Shares issued and outstanding NAV per share	\$	1,195 10.82	¢	811 10.10	¢	1,055
	Þ	10.62	Þ	10.10	Þ	11.43
Administrative: Accumulation		N/A		N/A	\$	2,318
Shares issued and outstanding		N/A		N/A		208
NAV per share		N/A		N/A	\$	11.12
Income		N/A		N/A	\$	11
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	\$	10.82
Administrative SEK (Hedged):						
Accumulation	SEK	89,882		N/A		N/A
Shares issued and outstanding	CEN	871		N/A		N/A
NAV per share	SEK	103.14		N/A		N/A
E Class: Income	\$	4,640	\$	3,846	\$	2,115
Shares issued and outstanding	7	467	Ÿ	408	4	196
NAV per share	\$	9.94	\$	9.42	\$	10.81
E Class CHF (Hedged):						
Accumulation	CHF	1,699	CHF	77		N/A
Shares issued and outstanding		172		8		N/A
NAV per share	CHF	9.86	CHF	9.66		N/A
E Class EUR (Hedged):	C	44.056	C	20.262	C	40.047
Accumulation Shares issued and outstanding	€	41,956 4,512	€	38,263 4,288	€	48,847
NAV per share	€	9.30	€	8.92	€	10.42
Z Class AUD (Hedged):	G	3.30	G	0.52	C .	10.42
Income	AUD	490,444	AUD	356,037	AUD	250,833
Shares issued and outstanding		49,785		37,495		22,777
NAV per share	ALID	0.05	AUD	0.50	AUD	44.04
	AUD	9.85	AUD	9.50	AUD	11.01
	AUD					
·		Glob	al Bo	nd Ex-US	Fund	
Net Assets	\$		al Bo		Fund	
·		Glob	al Boi	nd Ex-US	Fund \$	
Net Assets Institutional:	\$	Glob 800,126	al Boi	nd Ex-US 716,022	Fund \$	911,707
Net Assets Institutional: Accumulation	\$	Globa 800,126 461,455	al Boi \$ \$	nd Ex-US 716,022 420,156	Fund \$ \$	911,707 527,915
Net Assets Institutional: Accumulation Shares issued and outstanding	\$	Glob 800,126 461,455 18,846	al Bo	nd Ex-US 716,022 420,156 18,790	Fund \$ \$	911,707 527,915 21,249
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	\$ \$ \$	Glob. 800,126 461,455 18,846 24.49 38,610 2,428	\$ \$ \$ \$ \$	716,022 420,156 18,790 22.36	Fund \$ \$	911,707 527,915 21,249 24.84
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income	\$	Glob 800,126 461,455 18,846 24.49 38,610	\$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820	Fund \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged):	\$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90	\$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88	Fund \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation	\$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90	al Book \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032	Fund \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding	\$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329	al Book \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816	Fund \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share	\$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90	al Book \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032	Fund \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding	\$ \$ \$ \$ €	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor:	\$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation	\$ \$ \$ \$ €	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16	al Book \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295	al Book \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob. 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99	al Boo \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob. 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99	al Boo \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob. 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99	al Boo \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share E Class:	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob. 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99 10,238 460 22.23	al Book \$ \$ \$ \$ \$ € € \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07	Fund \$ \$ \$ \$ \$ \$ \$ \$ € \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546 22.79
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share E Class: Income	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob. 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99 10,238 460 22.23	al Book \$ \$ \$ \$ \$ € € \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07 10,720 525 20.41	Fund \$ \$ \$ \$ \$ \$ \$ \$ € \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546 22.79
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share E Class: Income Shares issued and outstanding	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99 10,238 460 22.23	al Book \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07 10,720 525 20.41 23,336 1,615	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546 22.79 54,115 3,309
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share E Class: Income Shares issued and outstanding NAV per share	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob. 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99 10,238 460 22.23	al Book \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07 10,720 525 20.41	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546 22.79
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share E Class: Income Shares issued and outstanding	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99 10,238 460 22.23	al Book \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07 10,720 525 20.41 23,336 1,615	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546 22.79 54,115 3,309
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share E Class: Income Shares issued and outstanding NAV per share E Class: Income Shares issued and outstanding NAV per share E Class (Currency Exposure):	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99 10,238 460 22.23 42,176 2,731 15.44	al Book \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07 10,720 525 20.41 23,336 1,615 14.45	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546 22.79 54,115 3,309 16.36
Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share Administrative: Accumulation Shares issued and outstanding NAV per share E Class: Income Shares issued and outstanding NAV per share E Class: Income Shares issued and outstanding NAV per share E Class (Currency Exposure): Income	\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Glob 800,126 461,455 18,846 24.49 38,610 2,428 15.90 22,817 1,329 17.16 6,785 295 22.99 10,238 460 22.23 42,176 2,731 15.44	al Boo \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	nd Ex-US 716,022 420,156 18,790 22.36 32,820 2,206 14.88 45,032 2,816 15.99 6,657 316 21.07 10,720 525 20.41 23,336 1,615 14.45	Fund \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	911,707 527,915 21,249 24.84 52,506 3,117 16.85 23,841 1,315 18.13 17,194 732 23.49 12,451 546 22.79 54,115 3,309 16.36

	As at 31-Dec-2023			As at -Dec-2022	As at 31-Dec-2021		
				-US Fund (
H Institutional:							
Accumulation	\$	46,259	\$	6,714	\$	1,160	
Shares issued and outstanding		4,207		667		104	
NAV per share	\$	11.00	\$	10.06	\$	11.20	
Z Class:							
Accumulation	\$	115,239	\$	104,722	\$	137,893	
Shares issued and outstanding		10,957		10,957		13,049	
NAV per share	\$	10.52	\$	9.56	\$	10.57	
					•		
		Global	High	Yield Bon	d Fu	nd	
Net Assets	\$	2,980,250	\$	3,102,868	\$	5,169,160	
Institutional: Accumulation	\$	633,820	\$	579,939	\$	844,967	
Shares issued and outstanding		21,624		22,368		29,240	
NAV per share	\$	29.31	\$	25.93	\$	28.90	
Income	\$	298,704		292,202	\$	489,734	
Shares issued and outstanding	,	28,490		29,927		42,937	
NAV per share	\$	10.48	\$	9.76	\$	11.41	
Institutional CHF (Hedged):	,		-				
Accumulation Shares issued	CHF	24,625	CHF	22,915	CHF	38,082	
and outstanding		1,428		1,439		2,089	
NAV per share	CHF	17.24	CHF	15.92	CHF	18.23	
Income	CHF	3,467	CHF	3,237	CHF	16,630	
Shares issued		454		426		1 062	
and outstanding NAV per share	CHF	7.64	CHE	436 7.43	CHE	1,863 8.93	
Institutional EUR (Hedged): Accumulation	€	698,966		725,182		1,232,938	
Shares issued and outstanding	· ·	28,447	C .	32,640	C	48,671	
NAV per share	€	24.57	€	22.22	€	25.33	
Income	€	136,798		155,150		119,724	
Shares issued	_	,		,		,.	
and outstanding		13,305		15,853		10,243	
NAV per share	€	10.28	€	9.79	€	11.69	
Institutional GBP (Hedged): Accumulation	£	45,376	£	31,335	£	239,206	
Shares issued and outstanding		2,749		2,130		14,437	
NAV per share	£	16.51	f	14.71	f	16.57	
Income	£	215,523		292,800		557,487	
Shares issued		213,323	_	232,000	_	337,107	
and outstanding		41,123		59,445		95,775	
NAV per share	£	5.24	£	4.93	£	5.82	
Investor: Accumulation	\$	2,146	\$	1,820	¢	12,295	
Shares issued	Ų	2,140	Ψ	1,020	Ų	12,233	
and outstanding		156		149		902	
NAV per share	\$	13.73	\$	12.19	\$	13.64	
Income	\$	11		N/A		N/A	
Shares issued and outstanding		1		N/A		N/A	
NAV per share	\$	10.72		N/A		N/A	
Investor EUR (Hedged): Accumulation	€	5,450	€	12,416	€	5,703	
Shares issued							
and outstanding		232		583		234	
NAV per share	€	23.47	€	21.30	€	24.37	

		As at		As at		As at
	31-0	Dec-2023		Dec-2022 Jh Yield E		Dec-2021
				ontinuec		
Administrative:						
Accumulation	\$	22,199	\$	30,795	\$	50,855
Shares issued and outstanding	¢	818	ŕ	1,276	¢.	1,881
NAV per share	\$	27.15		24.14		27.04
Income Shares issued and outstanding	\$	16,634 1,621	\$	21,259	\$	32,985 2,956
NAV per share	\$	10.26	\$	9.56	\$	11.16
Administrative EUR (Hedged):	4	10120	Ψ	5.50		
Income		N/A		N/A	€	1,908
Shares issued and outstanding		N/A		N/A		196
NAV per share		N/A		N/A	€	9.71
Administrative GBP (Hedged):		N1/A		N1/A	_	1 111
Income Shares issued and outstanding		N/A N/A		N/A N/A	Ĺ	1,111
NAV per share		N/A		N/A	f	10.44
BM Retail:					_	
Income II	\$	3,173	\$	10		N/A
Shares issued and outstanding		324		1		N/A
NAV per share	\$	9.78	\$	9.34		N/A
E Class:	¢	122.021	¢	120.252		100 550
Accumulation Shares issued and outstanding	\$	123,931	\$	129,353 5,776	\$	186,558
NAV per share	\$	4,939 25.09	\$	22.40	\$	7,407 25.19
Income	\$	96,084		109,532	-	151,015
Shares issued and outstanding	Ą	9,302	Ą	11,389	Ą	13,453
NAV per share	\$	10.33	\$	9.62	\$	11.23
E Class EUR (Hedged):						
Accumulation	€	224,500	€	224,727	€	299,451
Shares issued and outstanding		9,501		10,424	~	12,074
NAV per share	€	23.63		21.56		24.80
Income	€	27,762	€	27,782	€	38,159
Shares issued and outstanding NAV per share	€	3,303 8.40	€	3,472 8.00	€	3,992 9.56
E Class GBP (Hedged):	C	0.40	C	0.00	C	3.30
Income	£	3,519	£	5,932	£	7,285
Shares issued and outstanding		318		572		595
NAV per share	£	11.06	£	10.38	£	12.25
E Class SGD (Hedged):		0.045				
Income	SGD	8,215 865	SGD	6,387 711	SGD	1,116
Shares issued and outstanding NAV per share	SGD	9.50	SGD	8.98	SGD	
H Institutional:	300	3.30	300	0.50	300	10.52
Accumulation	\$	128,939	\$	218,500	\$	82,082
Shares issued and outstanding		4,586		8,771		2,952
NAV per share	\$	28.12	\$	24.91	\$	27.81
Income	\$	7,523	\$	4,003	\$	10,759
Shares issued and outstanding		809		462		1,064
NAV per share	\$	9.29	\$	8.66	\$	10.11
M Retail: Income	\$	16,994	¢	17,710	¢	25,552
Shares issued and outstanding	Ψ	1,667	Ψ	1,865	Ψ	2,306
NAV per share	\$	10.20	\$	9.50	\$	11.08
Income II	\$	34,630	\$	35,654	\$	107,627
Shares issued and outstanding		4,268		4,652		11,857
NAV per share	\$	8.11	\$	7.66	\$	9.08
R Class:						
Accumulation	\$	2,439	\$	2,617	\$	73,221
Shares issued and outstanding	\$	152	¢	184	¢	4,598 15.92
NAV per share	Þ	16.06	Þ	14.25	Þ	15.92

		As at		As at		As at
		-Dec-2023		-Dec-2022		-Dec-2021
T Class:		Global High	Yield	Bond Fund	(con	tinued)
T Class: Accumulation	\$	5,769	\$	5,339	\$	7,458
Shares issued						
and outstanding	ď	433	ŕ	448	¢	554
NAV per share	\$	13.31		11.93		13.47
Income Shares issued	\$	2,662	\$	1,796	\$	2,373
and outstanding		277		200		227
NAV per share	\$	9.62	\$	8.96	\$	10.46
T Class EUR (Hedged):						
Accumulation		N/A		N/A	€	1,450
Shares issued and outstanding		N/A		N/A		130
NAV per share		N/A		N/A	€	11.14
<u> </u>						
		Global Inv	estm	ent Grade C	redit	Fund
Net Assets	\$	10,713,722	\$	10,538,341	\$	17,154,925
Institutional:	¢	2 012 626	¢	2 6 1 0 5 6 0	¢	2 006 107
Accumulation Shares issued	\$	3,012,636	Þ	2,618,560	Þ	3,806,107
and outstanding		148,124		140,682		172,781
NAV per share	\$	20.34	\$	18.61	\$	22.03
Income	\$	587,774	\$	474,941	\$	705,907
Shares issued		E4 001		44.070		F2 000
and outstanding	¢	51,901	¢	44,276	¢	53,902
NAV per share	\$	11.32)	10.73)	13.10
Institutional (Currency Exposure):						
Accumulation	\$	117,937	\$	100,855	\$	86,823
Shares issued		7.012		7 420		F 244
and outstanding NAV per share	\$	7,912 14.91	¢	7,439 13.56	¢	5,244 16.56
Income	\$	19,023		22,435		
Shares issued	Þ	19,025	Þ	22,455	Þ	33,395
and outstanding		2,261		2,833		3,347
NAV per share	\$	8.41	\$	7.92	\$	9.98
Institutional AUD						
(Hedged): Income	AUD	6,260	ALID	7,370	ALID	90,155
Shares issued	7100	0,200	7100	7,570	7100	30,133
and outstanding		705		861		8,528
NAV per share	AUD	8.87	AUD	8.56	AUD	10.57
Institutional CAD						
(Hedged): Income		N/A		N/A	CAD	12
Shares issued						
and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	CAD	9.70
Institutional CHF						
(Hedged): Accumulation	CHF	529,814	CHF	656,465	CHF	814,188
Shares issued						
and outstanding		34,237		44,353		45,260
NAV per share	CHF	15.47	CHF	14.80	CHF	17.99
<u> </u>					CLIE	49,517
Income	CHF	31,431	CHF	33,474	СПГ	.,.
Income Shares issued	CHF		CHF		СПГ	
Income Shares issued and outstanding	CHF	4,344	CHF	4,674	CHF	5,516 8.98
Income Shares issued		4,344		4,674		5,516
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged):	CHF	4,344 7.24	CHF	4,674 7.16	CHF	5,516 8.98
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged): Income		4,344	CHF	4,674	CHF	5,516
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged): Income Shares issued	CHF	4,344 7.24 195,936	CHF	4,674 7.16 339,010	CHF	5,516 8.98 2,085,033
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged): Income	CHF	4,344 7.24	CHF CZK	4,674 7.16	CHF CZK	5,516 8.98
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged): Income Shares issued and outstanding	CHF	4,344 7.24 195,936 22,425	CHF CZK	4,674 7.16 339,010 41,499	CHF CZK	5,516 8.98 2,085,033 216,797
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged): Income Shares issued and outstanding NAV per share Institutional EUR (Currency Exposure):	CHF CZK CZK	4,344 7.24 195,936 22,425 8.74	CHF CZK CZK	4,674 7.16 339,010 41,499 8.17	CHF CZK CZK	5,516 8.98 2,085,033 216,797 9.62
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged): Income Shares issued and outstanding NAV per share Institutional EUR (Currency Exposure): Accumulation	CHF	4,344 7.24 195,936 22,425	CHF CZK CZK	4,674 7.16 339,010 41,499	CHF CZK CZK	5,516 8.98 2,085,033 216,797
Income Shares issued and outstanding NAV per share Institutional CZK (Hedged): Income Shares issued and outstanding NAV per share Institutional EUR (Currency Exposure):	CHF CZK CZK	4,344 7.24 195,936 22,425 8.74	CHF CZK CZK	4,674 7.16 339,010 41,499 8.17	CHF CZK CZK	5,516 8.98 2,085,033 216,797 9.62

	31-	As at Dec-2023	31-	As at Dec-2022	31-	As at Dec-2021
	31	Global I	nvest	tment Gra	ide Ci	
Institutional EUR (Hedged):			runa	(continue	a)	
Accumulation	€	1,004,207	€	1,343,974	€	2,237,224
Shares issued and outstanding		55,930		79,965		109,970
NAV per share	€	17.95	€	16.81	€	20.34
Income	€	365,512		447,965	€	803,485
Shares issued						
and outstanding		37,572	C	47,525	C	68,258
NAV per share	€	9.73	€	9.43	€	11.77
Institutional GBP (Hedged): Accumulation	£	125,032	£	112,550	£	258,867
Shares issued		,		,		
and outstanding		6,164		6,014		11,576
NAV per share	£	20.29		18.72		22.36
Income Shares issued	£	637,646	£	767,395	£	1,684,722
and outstanding		55,185		69,403		123,537
NAV per share	£	11.55	£	11.06	£	13.64
Institutional HUF (Hedged):						
Income		N/A		N/A	HUF	9,873,261
Shares issued and outstanding		N/A		N/A		1,025,701
NAV per share		N/A			HUF	9.63
Institutional ILS (Hedged):						
Accumulation		N/A		N/A	ILS	9,004
Shares issued and outstanding		N/A		N/A		531
NAV per share		N/A		N/A	ILS	16.96
Institutional NOK (Hedged): Accumulation	NOK	287,785	NOK	258,128	NOK	429,061
Shares issued						
and outstanding NAV per share	NOK	2,009 143.24	NOV	1,931	NOV	2,683
Institutional PLN (Hedged):	NUK	143.24	NUK	133.69	NUK	159.90
Income		N/A		N/A	PLN	120,869
Shares issued						44.425
and outstanding NAV per share		N/A N/A		N/A	PLN	11,435
Institutional SEK (Hedged):		IV/A		11//	ILIV	10.57
Accumulation	SEK	2,820,196	SEK	2,527,557	SEK	3,657,935
Shares issued						
and outstanding NAV per share	SEK	183,913 15.33		176,118 14.35		211,649 17.28
Institutional SGD (Hedged):	JLK	13.33	JLK	14.33	JLK	17.20
Income	SGD	98,125	SGD	11,301	SGD	8,028
Shares issued						7.40
and outstanding NAV per share	SGD	10,785	SGD	1,291	SGD	749 10.72
Investor:	300	9.10	300	0.70	300	10.72
Accumulation	\$	337,303	\$	440,714	\$	988,957
Shares issued						
and outstanding	ď.	15,273	¢	21,729	ć	41,056
NAV per share	\$	22.08		20.28		24.09
Income Shares issued	Þ	143,565	Þ	131,169	Þ	92,275
and outstanding		11,912		11,489		6,624
NAV per share	\$	12.05	\$	11.42	\$	13.93
Investor AUD (Hedged): Income	AUD	8,369	AUD	10,542	AUD	5,854
Shares issued and outstanding		961		1,256		565
NAV per share	AUD		AUD		AUD	10.37
Investor CAD (Hedged):		50	.55	3.03		. 3.57
Income		N/A		N/A	CAD	1,822
Shares issued		NI/A		NI/A		175
and outstanding NAV per share		N/A N/A		N/A N/A	CAD	175
IVAV pei silaie		IWA		IWA	CAD	10.44

	As at 31-Dec-2023			As at Dec-2022	As at 31-Dec-2021	
		Global I	nvest	ment Gra	ade Credit	
		F	und ((continue	ed)	
Investor CHF (Hedged): Accumulation	CHF	4,911	CHF	5,359	CHF	7,624
Shares issued and outstanding	CIII	435	CIII	494	CIII	577
NAV per share	CHF	11.29	CHF	10.84	CHF	13.22
Income	CHF	4,293	CHF	5,334	CHF	8,176
Shares issued and outstanding	C	461		578		707
NAV per share	CHF	9.32	CHF	9.23	CHF	11.56
Investor EUR (Hedged):						
Accumulation	€	31,093	€	26,086	€	49,619
Shares issued and outstanding		1,843		1,646		2,577
NAV per share	€	16.87	€	15.85	€	19.25
Income	€	10,366	€	11,379	€	16,646
Shares issued and outstanding	_	1,016		1,151		1,349
NAV per share	€	10.20	€	9.88	€	12.34
Investor GBP (Hedged):	£	1 257	c	A 175	£	5 725
Income Shares issued and outstanding	L	4,257 379	L	4,175 389	L	5,735
NAV per share	£	11.24	f	10.73	f	13.23
Investor RMB (Hedged):		11.27	_	10.75		13.23
Income		N/A		N/A	CNH	3,345
Shares issued and outstanding		N/A		N/A		30
NAV per share		N/A		N/A	CNH	111.93
Investor SGD (Hedged):						
Income	SGD	7,115	SGD	7,277	SGD	7,473
Shares issued and outstanding		802		852		715
NAV per share	SGD	8.88	SGD	8.54	SGD	10.45
Administrative:	\$	00 500	¢	76.021	¢	215 742
Accumulation Shares issued and outstanding)	88,580 4,693	Þ	76,931 4,431	\$	215,743
NAV per share	\$	18.88	¢	17.36	¢	20.66
Income	\$	70,601	<u> </u>	47,290		99.369
Shares issued and outstanding	Ą	6,060	Ą	4,285	Ą	7,378
NAV per share	\$	11.65	\$	11.04	\$	13.47
Administrative CHF (Hedged):	7				-	
Accumulation	CHF	173	CHF	391	CHF	629
Shares issued and outstanding		17		41		54
NAV per share	CHF	9.92	CHF	9.54	CHF	11.65
Administrative EUR (Hedged):						
Accumulation	€	10,048		7,522	€	9,518
Shares issued and outstanding		632		503		523
NAV per share	€	15.91		14.97		18.21
Income	€	9,002	€	7,846	€	9,315
Shares issued and outstanding NAV per share	€	914 9.85	C	822 9.54	C	782
	E	9.00	t	9.34	E	11.91
Administrative GBP (Hedged): Income	£	6,900	f	4,557	f	6,985
Shares issued and outstanding	_	617	_	427	_	531
NAV per share	£	11.18	£	10.68	£	13.17
Administrative HKD (Unhedged):						
Income	HKD	35,963	HKD	10,505	HKD	12,810
Shares issued and outstanding		4,033		1,244		1,244
NAV per share	HKD	8.92	HKD	8.44	HKD	10.30
Administrative SEK (Hedged):	6=::	64.0-	651	001.5		026.25
Accumulation	SEK	61,831		901,901	SEK	936,226
Shares issued and outstanding	CEI	5,733		88,869	CEN	76,221
NAV per share	SEK	10.78	SEK	10.15	3EK	12.28
Administrative SGD (Hedged): Income	SGD	19,497	SGD	2,918	SGD	5,459
Shares issued and outstanding	200	2,276	200	354	300	542
				J J T		512
NAV per share	SGD	8.56	SGD	8.24	SGD	10.08

		As at		As at		As at
		ec-2023 lobal Inv		Dec-2022 nent Gra		
	ď			continue		Licuit
BM Retail:						
Decumulation	\$	10		N/A N/A		N/A
Shares issued and outstanding NAV per share	\$	9.95		N/A N/A		N/A N/A
E Class:	Ų	3.33		IN/A		IVA
Accumulation	\$	726,293	\$	605,749	\$	799,659
Shares issued and outstanding		40,860		36,905		40,796
NAV per share	\$	17.78	\$	16.41	\$	19.60
Income	\$	249,811	\$	216,440	\$	341,550
Shares issued and outstanding		20,324		18,589		24,037
NAV per share	\$	12.29	\$	11.64	\$	14.21
E Class CHF (Hedged): Accumulation	CUE	10 055	CUE	52,629	СПЕ	70 252
Shares issued and outstanding	CIII	4.786	CIII	5,342	CIII	6,476
NAV per share	CHF	,	CHF		CHF	
E Class EUR (Currency Exposure):						
Income	€	1,375	€	1,340	€	3,077
Shares issued and outstanding		148		148		288
NAV per share	€	9.26	€	9.03	€	10.67
E Class EUR (Hedged): Accumulation	€	350,203	€	451,796	€	630,730
Shares issued and outstanding	C	22,889	C	31,264	C	35,735
NAV per share	€	15.30	€	14.45	€	17.65
Income	€	191,362	€	197,011	€	271,438
Shares issued and outstanding		22,805		24,230		26,741
NAV per share	€	8.39	€	8.13	€	10.15
E Class GBP (Hedged):						
Income	£	20,954	£	20,979	£	31,335
Shares issued and outstanding		1,795		1,881	C	2,279
NAV per share	£	11.68	L	11.15	I	13.75
E Class SGD (Hedged): Income	SGD	48,801	SGD	30,453	SGD	37,343
Shares issued and outstanding		5,352		3,472		3,481
NAV per share	SGD	9.12	SGD	8.77	SGD	10.73
H Institutional:						
Accumulation	\$	485,344	\$	282,176	\$	168,210
Shares issued and outstanding NAV per share	\$	22,978	¢	14,572	¢	7,327
		21.12		19.36		22.96
Income Shares issued and outstanding	\$	18,189)	17,320 2,000	>	14,287
NAV per share	\$	9.14	\$	8.66	\$	10.57
H Institutional (Currency Exposure):	4	3	Ť	0.00	Ψ	10137
Accumulation	\$	85,535	\$	184,082	\$	10
Shares issued and outstanding		9,678		22,850		1
NAV per share	\$	8.84	\$	8.06	\$	9.85
M Retail:	.	10		N1/A		N1/A
Decumulation Shares issued and outstanding	\$	10		N/A N/A		N/A N/A
NAV per share	\$	9.96		N/A		N/A
Income	\$	28,765	\$	25,037		49,229
Shares issued and outstanding	Ţ	3,092	4	2,840	پ	4,577
NAV per share	\$	9.30	\$	8.82	\$	10.76
Income II	\$	89,186	\$	86,672	\$	120,251
Shares issued and outstanding		10,736		10,861		12,179
NAV per share	\$	8.31	\$	7.98	\$	9.87
M Retail HKD (Unhedged): Income	HKD	9,098	HKD	8,376	НКС	9,145
Shares issued and outstanding		1,019		990		887
NAV per share	HKD	8.93	HKD	8.46	HKD	10.31

		As at Dec-2023	31-	As at Dec-2022		As at Dec-2021
	31-1	Global In	ivest	ment Gra	de Cr	
R Class:		F	und	(continue	d)	
Accumulation	\$	11,284	\$	16,316	\$	28,433
Shares issued and outstanding		876		1,381		2,028
NAV per share	\$	12.88	\$	11.81	\$	14.02
Income	\$	4,627	\$	4,870	\$	6,925
Shares issued and outstanding		502		558		650
NAV per share	\$	9.22	\$	8.73	\$	10.66
R Class EUR (Hedged):						
Income	€	2,174	€	2,758	€	6,026
Shares issued and outstanding	C	278	C	364	C	636
NAV per share	€	7.83	€	7.59	€	9.47
R Class GBP (Hedged): Income	£	6,122	£	8,117	£	11,449
Shares issued and outstanding	L	718		998		1,141
NAV per share	£	8.52	£	8.14	£	10.04
T Class:						
Accumulation	\$	26,285	\$	28,595	\$	42,303
Shares issued and outstanding		2,375		2,786		3,438
NAV per share	\$	11.07	\$	10.26	\$	12.30
T Class EUR (Hedged):						
Accumulation	€	4,398	€	3,508	€	4,875
Shares issued and outstanding	C	467	C	393	C	446
NAV per share	€	9.41	€	8.92	€	10.94
W Class: Accumulation	\$	43,413	\$	32,822	\$	66,615
Shares issued and outstanding	¥	4,609	Ψ	3,811	Ψ	6,543
NAV per share	\$	9.42	\$	8.61	\$	10.18
Income	\$	20,522	\$	11,533	\$	20,732
Shares issued and outstanding	•	2,421	-	1,437	-	2,116
NAV per share	\$	8.48	\$	8.03	\$	9.80
W Class CHF (Hedged):						
Accumulation	CHF	20,410	CHF	20,144	CHF	32,864
Shares issued and outstanding		2,362		2,440		3,278
NAV per share	CHF	8.64	CHF	8.26	CHF	10.03
W Class EUR (Hedged): Accumulation	€	15 762	£	14,812	£	150,079
Shares issued and outstanding	<i>C</i>	15,763	C	1,781	C	14,925
NAV per share	€	8.89	€	8.31	€	10.06
Income	€	5,515		2,194		3,545
Shares issued and outstanding	C	690	C .	283	C	367
NAV per share	€	7.99	€	7.74	€	9.67
W Class GBP (Hedged):						
Accumulation	£	3,652	£	3,270	£	515
Shares issued and outstanding		396		385		51
NAV per share	£	9.22	f	8.50	£	10.15
Income	£	13,232	£	6,970	£	16,284
Shares issued and outstanding		1,596		881		1,668
NAV per share	£	8.29	£	7.92	£	9.76
W Class SGD (Hedged):	CCD	14.014	(()	4.500	(()	040
	SGD	14,814	20D		SGD	810 83
Income		1 700		E62		0.1
Income Shares issued and outstanding		1,780 8.32		563 8.01	SGD	
Income	SGD	1,780 8.32			SGD	
Income Shares issued and outstanding		8.32	SGD	8.01		9.79
Income Shares issued and outstanding		8.32	SGD vest			9.79
Income Shares issued and outstanding NAV per share	SGD	8.32	SGD vest	8.01 ment Gra	de Cr	9.79
Income Shares issued and outstanding NAV per share Net Assets Institutional:	SGD \$ 2	8.32 Global In 2,170,207	SGD nvest ES	8.01 ment Gra GG Fund 1,369,890	de Cr \$ 1	9.79 edit 1,189,563
Income Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation	SGD	8.32 Global In 2,170,207 64,347	SGD vest ES \$	8.01 ment Gra iG Fund 1,369,890 61,632	de C r \$ 1	9.79 edit 1,189,563 39,212
Income Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding	\$ 5GD \$ 2	8.32 Global In 2,170,207 64,347 5,695	sGD vest ES \$	8.01 ment Gra 6G Fund 1,369,890 61,632 5,924	de Cr \$ 1	9.79 edit 1,189,563 39,212 3,211
Income Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share	\$ 2 \$ \$	8.32 Global In 2,170,207 64,347 5,695 11.30	sGD vest ES \$ \$	8.01 ment Gra 6G Fund 1,369,890 61,632 5,924 10.40	de Cr \$ 1 \$	9.79 edit 1,189,563 39,212 3,211 12.21
Income Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding	\$ 5GD \$ 2	8.32 Global In 2,170,207 64,347 5,695	sGD vest ES \$ \$	8.01 ment Gra 6G Fund 1,369,890 61,632 5,924	de Cr \$ 1 \$	9.79 edit 1,189,563 39,212 3,211

			As at -Dec-2022	21.	As at -Dec-2021	
		Global Inv				
		F	und	(continued)	
Institutional CHF (Hedged): Accumulation	CHF	190,076	CHF	190,278	CHF	185,627
Shares issued and outstanding		19,472		20,258		16,381
NAV per share	CHF	9.76	CHF	9.39	CHF	11.33
Income	CHF	3,016	CHF	2,020	CHF	3,002
Shares issued and outstanding		374		253		304
NAV per share	CHF	8.07	CHF	8.00	CHF	9.88
Institutional EUR (Hedged):	C	0.07		0.00		3.00
Accumulation Shares issued	€	538,219	€	220,186	€	229,148
and outstanding	<u> </u>	53,109		23,072		19,996
NAV per share	€	10.13		9.54		11.46
Income Shares issued	€	243,292	€	320,757	€	42,749
and outstanding		29,217		39,702		4,306
NAV per share	€	8.33	€	8.08	€	9.93
Institutional GBP (Hedged): Accumulation	£	31,445	£	72,284	£	83,370
Shares issued and outstanding		2,940		7,283		7,085
NAV per share	£	10.70	£	9.92	£	11.77
Income	£	270,851		87,512	£	155,708
Shares issued and outstanding		29,628		9,955		14,592
NAV per share	£	9.14	£	8.79	£	10.67
Institutional SEK (Hedged): Accumulation	SEK	32,957	SEK	11,028		N/A
Shares issued and outstanding		299		106		N/A
NAV per share	SEK	110.07	SEK	103.64		N/A
Investor:						
Accumulation	\$	130	\$	217	\$	141
Shares issued and outstanding		14		25		14
NAV per share	\$	9.27	\$	8.56	\$	10.09
Investor EUR (Hedged): Accumulation	€	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	10.50		N/A		N/A
Income	€	10		N/A		N/A
Shares issued and outstanding		1		N/A		N/A
NAV per share	€	10.23		N/A		N/A
Administrative SEK (Hedged): Accumulation	SEK	4,672,844	SEK	3,047,191	SEK	2,293,688
Shares issued and outstanding		50,829		35,030		21,953
NAV per share	SEK	91.93	SEK	86.99	SEK	104.48
E Class: Accumulation	\$	10,138	\$	1,735	\$	3,820
Shares issued		1.006		200		272
and outstanding NAV per share	\$	1,086 9.34	\$	200 8.68	\$	372 10.28
Income	\$	3,728		446		834
Shares issued						
and outstanding	¢	419	¢	53	¢	82
NAV per share	\$	8.90	>	8.45)	10.15
E Class CHF (Hedged): Accumulation Shares issued	CHF	402	CHF	491	CHF	194
and outstanding		48		60		19
NAV per share	CHF	8.46	CHF	8.22	CHF	10.01

				As at Dec-2022	As at 31-Dec-2021	
	31-1			estment Grad		
				d (continu		
Income	CHF		CHF		CHF	30
Shares issued and outstanding NAV per share	CHF	8.07	CHE	8.00	CHE	9.87
E Class EUR (Hedged):	CIII	0.07	CIII	0.00	CIII	9.07
Accumulation	€	16,648	€	3,370	€	7,130
Shares issued and outstanding		1,906		406		709
NAV per share	€	8.73	€	8.29	€	10.05
Income	€	638	€	581	€	869
Shares issued and outstanding	C	77	C	72	C	88
NAV per share	€	8.32	€	8.07	€	9.92
E Class GBP (Hedged): Accumulation	£	690	£	420	£	503
Shares issued and outstanding		76		50		50
NAV per share	£	9.06	£	8.49	£	10.16
Income		N/A		N/A	£	104
Shares issued and outstanding		N/A		N/A		10
NAV per share		N/A		N/A	£	10.02
Z Class:	ė	4.642	¢	10.330	¢	22.502
Accumulation	\$	4,612	\$	19,339	\$	22,582
Shares issued and outstanding NAV per share	\$	434 10.63	¢	1,986 9.74	¢	1,986
TVAV per strate	Ą	10.05	Ą	3.74	Ą	11.57
	Glo	bal Low	Durat	ion Real	Retu	n Fund
Net Assets	\$ 1	1,177,052	\$ 1	,364,375	\$ 1	,199,076
Institutional:			_		_	
Accumulation	\$	59,349	\$	136,292	\$	150,363
Shares issued and outstanding NAV per share	\$	4,779 12.42	¢	11,554 11.80	¢	12,580
Institutional CHF (Hedged):	Ą	12.42	Ą	11.00	Ą	11.33
Accumulation	CHF	37,402	CHF	22,752	CHF	32,711
Shares issued and outstanding		3,747		2,303		3,190
NAV per share	CHF	9.98	CHF	9.88	CHF	10.25
Institutional EUR (Hedged):						
Accumulation	€	267,868	€	498,384	€	518,804
Shares issued and outstanding NAV per share	€	25,334 10.57	£	48,614 10.25	£	48,941 10.60
Income Shares issued and outstanding	€	24,318 2,748	€	34,131 3,856	€	45,289 4,630
NAV per share	€	8.85	€	8.85	€	9.78
Institutional GBP (Hedged):						
Accumulation	£	34,278	£	55,816	£	63,979
Shares issued and outstanding		3,010		5,128		5,771
NAV per share	£	11.39	£	10.88	£	11.09
Income	£	67,020	£	62,640	£	57,902
Shares issued and outstanding		7,240		6,761		5,720
NAV per share	£	9.26	İ	9.26	İ	10.12
Institutional SGD (Hedged): Accumulation	SGD	609,791	SGD	351,313		N/A
Shares issued and outstanding	300	58,427	300	34,943		N/A
NAV per share	SGD	10.44	SGD	10.05		N/A
Investor:						
Accumulation	\$	4,357	\$	6,751	\$	5,146
Shares issued and outstanding	<u></u>	364		591	4	443
NAV per share	\$	11.98	\$	11.42	\$	11.61
E Class: Accumulation	\$	24,371	\$	34,924	\$	26,574
AccumuldHUII	Þ	24,371	Þ	34,924	Þ	2,386
Shares issued and outstanding		4.143		5,200		
Shares issued and outstanding NAV per share	\$		\$	10.89	\$	11.14
NAV per share	\$	11.36	\$	10.89	\$	11.14
NAV per share E Class EUR (Hedged): Accumulation	\$			10.89		11.14
NAV per share E Class EUR (Hedged):		11.36				

	As at As at 31-Dec-2023 31-Dec-2023				As at 2 31-Dec-2021		
	31			eal Return		DCC 2021	
Net Assets	\$	2,381,093	\$	2,571,862	\$	3,703,379	
Institutional:	*	205 5 42		272 504		200 027	
Accumulation Shares issued	\$	286,542	\$	272,591	\$	380,827	
and outstanding		12,657		12,628		14,784	
NAV per share	\$	22.64	\$	21.59	\$	25.76	
Income	\$	5,867	\$	12,328	\$	22,531	
Shares issued		272		796		1 126	
and outstanding NAV per share	\$	373 15.71	\$	15.49	\$	1,136 19.84	
Institutional (Currency	Ψ	13.71	Ÿ	13.43	Ψ	15.04	
Exposure):							
Accumulation	\$	49,161	\$	47,075	\$	68,405	
Shares issued and outstanding		4,759		4,828		5,543	
NAV per share	\$	10.33	\$	9.75	\$	12.34	
Institutional CHF (Hedged):							
Accumulation	CHF	52,476	CHF	56,131	CHF	63,005	
Shares issued		2 072		4 267		2 007	
and outstanding NAV per share	CHF	3,973 13.21	CHE	4,267 13.15	CHF	3,907 16.12	
Income	CHF	27,158		33,615		38,988	
Shares issued	CIII	27,130	CIII	33,013	CIII	30,300	
and outstanding		3,248		3,898		3,438	
NAV per share	CHF	8.36	CHF	8.62	CHF	11.34	
Institutional EUR (Hedged): Accumulation	€	664,628	€	824,251	€	1,075,404	
Shares issued		25.022		45 572		40.001	
and outstanding NAV per share	€	35,832 18.55	€	45,572 18.09	€	48,681	
Income	€	84,433		98,750		140,728	
Shares issued	<u> </u>	01,133	u	30,730	u	1 10,720	
and outstanding		6,690		7,750		8,415	
NAV per share	€	12.62	€	12.74	€	16.72	
Institutional GBP (Hedged): Accumulation	£	34,169	£	38,820	£	45,209	
Shares issued and outstanding		2,789		3,298		3,177	
NAV per share	£	12.25	£	11.77	£	14.23	
Income	£	185,264		205,454		276,097	
Shares issued	_	,	_		_		
and outstanding		23,332		25,531		26,297	
NAV per share	£	7.94	£	8.05	£	10.50	
Institutional SGD (Hedged): Accumulation	SGD	243,298	SGD	236,796	SGD	307,106	
Shares issued and outstanding		14,905		14,984		16,250	
NAV per share	SGD	16.32	SGD	15.80	SGD	18.90	
Investor: Accumulation	\$	33,204	\$	63,935	\$	92,993	
Shares issued							
and outstanding	¢	1,575	¢	3,170	¢	3,850	
NAV per share	\$	21.08		20.17		24.16	
Income Shares issued	Þ	12,287	Þ	9,038	Þ	31,044	
and outstanding		898		669		1,795	
NAV per share	\$	13.68	\$	13.51	\$	17.30	
Investor CHF (Hedged): Income	CHF	1,598	CHF	2,516	CHF	5,139	
Shares issued and outstanding		152		232		260	
NAV per share	CHF	152	CHF	10.85	CHF	360 14.28	
.viti per siture	Crit	10.33	CIII	10.03	Cili	17.20	

	24	As at As at 31-Dec-2022				As at 31-Dec-2021		
	3			turn Fund (
Investor EUR (Hedged):						,		
Accumulation Shares issued	€	20,092	€	22,838	€	36,406		
and outstanding		1,160		1,347		1,752		
NAV per share	€	17.32	€	16.95	€	20.77		
Administrative: Accumulation	\$	36,683	\$	43,396	\$	71,230		
Shares issued		4 702		2 200		2.010		
and outstanding NAV per share	\$	1,782 20.59	¢	2,200	¢	3,010		
E Class:	Þ	20.39	Þ	19.73	Þ	23.00		
Accumulation	\$	124,585	\$	153,574	\$	231,761		
Shares issued and outstanding		6,472		8,292		10,391		
NAV per share	\$	19.25	\$	18.52	\$	22.30		
Income	\$	28,387	\$	38,490	\$	53,098		
Shares issued and outstanding		2,155		2,958		3,187		
NAV per share	\$	13.17	\$	13.01	\$	16.66		
E Class EUR (Hedged): Accumulation	€	216,460	€	234,441	€	321,175		
Shares issued		2.07.00		23 .,		52.17.75		
and outstanding		13,708		15,090		16,773		
NAV per share	€	15.79	€	15.54	€	19.15		
E Class GBP (Hedged): Income		N/A		N/A	£	4,354		
Shares issued		NI/A		NI/A		າດາ		
and outstanding NAV per share		N/A N/A		N/A N/A	f	282 15.45		
H Institutional:	\$		¢					
Accumulation Shares issued and outstanding	•	6,639	Þ	90,138	Þ	150,924 6,032		
NAV per share	\$	21.91	\$	20.93	\$	25.02		
R Class:	7		•		-			
Accumulation	\$	903	\$	1,569	\$	7,292		
Shares issued		70		400				
and outstanding	\$	73	¢	132	¢	514		
NAV per share	>	12.40)	11.85	>	14.18		
R Class GBP (Hedged): Accumulation	£	6,705	£	8,283	£	12,683		
Shares issued and outstanding		583		747		944		
NAV per share	£	11.51	£	11.09	£	13.44		
			lnc	ome Fund				
Net Assets	\$	70,543,117		57,980,327	\$	73,579,726		
Institutional: Accumulation	\$	10,887,096		9,197,801		10,989,198		
Shares issued								
and outstanding		634,431		582,256		643,353		
NAV per share	\$	17.16		15.80		17.08		
Income	\$	5,004,823	\$	4,597,148	\$	5,308,194		
Shares issued and outstanding		464,458		435,389		442,049		
NAV per share	\$	10.78	\$	10.56	\$	12.01		
Institutional AUD (Hedged): Accumulation								
Shares issued and outstanding	AUE	8,864	AUD	7,611	AUD	96,588		
NAV per share	AUE		AUD		AUD	11.60		
Income		N/A	50		AUD	14		
Shares issued		IVA		IVA	7.00			
and outstanding		N/A		N/A		1		

	31-	As at Dec-2023	As at 31-Dec-2022 ne Fund (contin		31-	As at Dec-2021
Insome	AUD		ne Fu	nd (contil N/A	nued)	N/A
Income Shares issued	AUL	240		IV/A		IV/A
and outstanding		24		N/A		N/A
NAV per share	AUD	10.23		N/A		N/A
Institutional BRL (Hedged): Accumulation	\$	353,963	¢	274,136	¢	561,362
Shares issued	Ą	333,303	Ą	274,130	Ą	301,302
and outstanding		20,644		20,003		43,619
NAV per share	\$	17.15	\$	13.70	\$	12.87
Institutional CAD (Hedged): Accumulation	CAD	95,099	CAD	83,552	CAD	98,436
Shares issued and outstanding		7,208		6,821		7,406
NAV per share	CAD		CAD	12.25	CAD	13.29
Income	CAD	122,367	CAD	117,940	CAD	138,770
Shares issued and outstanding		13,288		12,956		13,346
NAV per share	CAD	9.21	CAD	9.10	CAD	10.40
Institutional CHF (Hedged):						
Accumulation Shares issued	CHF	324,097		293,823		326,885
and outstanding NAV per share	CHF	28,117 11.53		26,495		26,540 12.32
Income	CHF			135,996		
Shares issued	СПГ	157,673	СПГ	155,990	СПГ	178,124
and outstanding		20,540		17,253		19,281
NAV per share	CHF	7.68	CHF	7.88	CHF	9.24
Institutional EUR (Hedged): Accumulation	€	5,358,424	€ 4	1,856,302	€ (6,397,698
Shares issued and outstanding		370,909		356,885		121 012
NAV per share	€	14.45	€	13.61	€	424,812 15.06
Income	€	798,611		858,841		1,216,992
Shares issued		,		,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
and outstanding		90,229		96,621		117,285
NAV per share	€	8.85		8.89		10.38
Income II Shares issued	€	23,567	€	13,739	€	21,567
and outstanding		2,620		1,555		2,138
NAV per share	€	8.99	€	8.84	€	10.09
Institutional GBP (Hedged):		240 564		170 607	_	222.422
Accumulation Shares issued	£	249,561	Ĺ	179,687	Ĺ	223,422
and outstanding		22,404		17,378		19,797
NAV per share	£	11.14	£	10.34	£	11.29
Income	£	583,372	£	437,940	£	465,680
Shares issued and outstanding		63,749		48,401		11 776
NAV per share	£	9.15	£	9.05	£	44,776 10.40
Institutional HKD (Unhedged): Income	HKD			448,226		798,164
Shares issued	TIKE	300,033	TIKE	110,220	TIKE	750,101
and outstanding		30,526		46,468		72,832
NAV per share	HKD	9.85	HKD	9.65	HKD	10.96
Institutional JPY (Hedged): Accumulation		N/A		N/A	¥	255,548
Shares issued and outstanding		N/A		N/A		229
NAV per share		N/A		N/A	¥	1,118.00
Accumulation	¥	2,154,442		N/A		N/A
Shares issued						
and outstanding	V	2,097		N/A		N/A
NAV per share	¥	1,027.00		N/A		N/A

	31-	As at Dec-2023	31-	As at Dec-2022	As at 31-Dec-2021		
				ınd (contin		200 202 .	
Institutional NOK (Hedged): Accumulation	NOK	2,372,450				2,187,743	
Shares issued and outstanding		20,619		19,915		18,488	
NAV per share	NOK	115.06	NOK	108.13	NOK	118.34	
Institutional RMB (Hedged): Accumulation		N/A		N/A	CNH	66	
Shares issued and outstanding		N/A		N/A		1	
NAV per share		N/A		N/A	CNH	101.42	
Income	RMB	75		N/A		N/A	
Shares issued and outstanding		1		N/A		N/A	
NAV per share	RMB	101.93		N/A		N/A	
Institutional SGD (Hedged): Accumulation	SGD	99,211	SGD	57,007	SGD	46,472	
Shares issued							
and outstanding	(()	9,134	(()	5,614	(()	4,222	
NAV per share	SGD	10.86		10.15		11.01	
Income Shares issued	SGD	411,788	SGD	233,054	SGD	277,493	
and outstanding		43,143		24,522		25,607	
NAV per share	SGD	9.54	SGD		SGD	10.84	
Investor:							
Accumulation Shares issued	\$	2,002,496	\$	1,938,128	\$	2,841,494	
and outstanding		144,086		150,961		203,964	
NAV per share	\$	13.90	\$	12.84	\$	13.93	
Income	\$	1,450,049	\$	1,424,611	\$	1,709,869	
Shares issued		150 164		152.002		160 701	
and outstanding NAV per share	\$	153,164 9.47	¢	152,992 9.31	¢	160,791	
Investor AUD (Hedged):	Þ	3.47	Þ	3.31	Þ	10.03	
Income	AUD	84,018	AUD	64,155	AUD	73,714	
Shares issued and outstanding		9,724		7,404		7,348	
NAV per share	AUD	8.64	AUD	8.66	AUD	10.03	
Investor EUR (Hedged): Accumulation	€	226,229	€	212,831	€	508,040	
Shares issued							
and outstanding		19,795	_	19,702	_	42,352	
NAV per share	€	11.43	€	10.80	€	12.00	
Income Shares issued	€	86,099	€	75,705	€	105,743	
and outstanding		11,198		9,766		11,634	
NAV per share	€	7.69	€	7.75	€	9.09	
Income A	€	24,484	€	29,277	€	37,920	
Shares issued and outstanding		3,069		3,673		4,052	
NAV per share	€	7.98	€	7.97	€	9.36	
Investor GBP (Hedged): Income	£	18,236	£	16,799	£	9,219	
Shares issued							
and outstanding		2,117		1,965		935	
NAV per share	£	8.62	£	8.55	£	9.86	
Investor HKD (Unhedged): Income	HKD	84		N/A		N/A	
Shares issued and outstanding		8		N/A		N/A	
NAV per share	HKD	10.61		N/A		N/A	
Investor JPY (Hedged): Accumulation	¥	1,376		N/A		N/A	
Shares issued and outstanding		1,570		N/A		N/A	
NAV per share	¥	1,021.00		N/A		N/A N/A	
19/19 per silare	+	1,021.00		IVA		IW/A	

	24	As at	As at 31-Dec-2022		24	As at Dec-2021
	31-	31-Dec-2023 31-Dec-2022 Income Fund (continu				
Investor RMB (Hedged):		meo		and (contin	acaj	
Accumulation	CNH	105,901	CNH	66,886	CNH	124,077
Shares issued and outstanding		871		579		994
NAV per share	CNH	121.55	CNH	115.46	CNH	124.87
Investor SGD (Hedged):	CCD	17.261	CCD	C 150	CCD	1.070
Accumulation Shares issued	SGD	17,361	SGD	6,150	SGD	1,979
and outstanding		1,656		625		185
NAV per share	SGD	10.48	SGD	9.84	SGD	10.70
Income	SGD	69,437	SGD	47,450	SGD	67,208
Shares issued and outstanding		7,811		5,340		6,605
NAV per share	SGD	8.89	SGD	8.89	SGD	10.18
Administrative:	¢	012.004	¢	744 526	¢	012.050
Accumulation Shares issued	\$	912,884	\$	744,526	\$	912,059
and outstanding		74,250		65,457		73,786
NAV per share	\$	12.29		11.37		12.36
Income Shares issued	\$	3,565,795	\$	2,930,269	\$	3,699,459
and outstanding		353,150		294,606		325,103
NAV per share	\$	10.10	\$	9.95	\$	11.38
Administrative						
AUD (Hedged): Income	AUD	406,120	AUD	286,887	AUD	316,049
Shares issued		4F 00F		22 272		20.677
and outstanding NAV per share	AUD	45,885 8.85	AUD	32,273 8.89	AUD	30,677 10.30
Administrative EUR (Hedged):						
Accumulation	€	85,658	€	96,175	€	193,792
Shares issued and outstanding		7,555		8,961		16,228
NAV per share	€	11.34	€	10.73	€	11.94
Income	€	305,892	€	266,419	€	308,049
Shares issued and outstanding		39,257		33.865		33,362
NAV per share	€	7.79	€	7.87	€	9.23
Administrative GBP (Hedged):						
Income	£	142,362	£	112,506	£	140,149
Shares issued and outstanding		17,119		13,611		14,660
NAV per share	£	8.32	£	8.27	£	9.56
Administrative						
HKD (Unhedged): Income	HKD	4.564.281	HKD	3,221,408	HKD	4.681.912
Shares issued						
and outstanding NAV per share	HKD	508,704	HKD	364,591	HKD	463,488
Administrative JPY (Hedged):	TIND	0.37	TIKD	0.04	TIKD	10.10
Accumulation		N/A		N/A	¥	1,099
Shares issued and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	¥	999.00
Administrative SGD (Hedged):						
Income	SGD	1,829,067	SGD	971,804	SGD	1,080,475
Shares issued and outstanding		186,853		99,186		96,129
NAV per share	SGD		SGD		SGD	11.24
E Class:	¢	5 707 064	¢	1 027 160	¢	6 000 000
Accumulation Shares issued	\$	5,787,064	Þ	4,837,460	Þ	6,088,898
and outstanding		372,334		335,073		386,539
NAV per share	\$	15.54	\$	14.44	\$	15.75

	21	As at As at 31-Dec-2023 31-Dec-2022			As at 31-Dec-2021		
	31			ınd (contir			
Income	\$	8,737,093		6,857,888		8,765,914	
Shares issued							
and outstanding		911,535	¢	723,233	<u></u>	804,221	
NAV per share	\$	9.59	\$	9.48		10.90	
Income Q Shares issued		N/A		N/A	\$	2,029	
and outstanding		N/A		N/A		203	
NAV per share		N/A		N/A	\$	10.01	
E Class AUD (Hedged): Income	AUD	799,635	ALID	595,621	ALID	699,187	
Shares issued and outstanding	7.00	96,656	7.02	71,382	7100	,	
NAV per share	AUD		AUD		AUD	71,928	
E Class CHF (Hedged):	7100	0.27	7100	0.5 1	7100	3.72	
Accumulation Shares issued	CHF	68,634	CHF	80,590	CHF	101,113	
and outstanding		6,257		7,568		8,472	
NAV per share	CHF	10.97	CHF	10.65	CHF	11.93	
Income	CHF	237,431	CHF	80,502	CHF	117,164	
Shares issued and outstanding		34,173		11,178		13,731	
NAV per share	CHF	6.95	CHF	7.20	CHF	8.53	
E Class EUR (Hedged): Accumulation	€	4,941,016	€	4,356,288	€	5,062,678	
Shares issued and outstanding	u	377,958	u	350,614		364,865	
NAV per share	€	13.07	€	12.42	€	13.88	
Income	€	3,451,544		3,436,223		4,359,865	
Shares issued	C	3,731,377	C	3,430,223	C	4,555,005	
and outstanding		438,473		430,505		462,802	
NAV per share	€	7.87	€	7.98	€	9.42	
Income II	€	158,809	€	121,587	€	125,779	
Shares issued and outstanding		17,751		13,705		12,308	
NAV per share	€	8.95	€	8.87	€	10.22	
Income II Q	€	32,842	€	38,028	€	52,706	
Shares issued							
and outstanding		3,722		4,345		5,208	
NAV per share	€	8.82	€	8.75	€	10.12	
E Class GBP (Hedged): Income	£	232,770	£	208,926	£	236,936	
Shares issued							
and outstanding		29,126	_	26,188		25,560	
NAV per share	£	7.99	£	7.98	£	9.27	
E Class HKD (Unhedged): Income	HKD	4,105,214	HKD	3,442,414	HKD	4,704,540	
Shares issued and outstanding		454,999		385,795		459,225	
NAV per share	HKD		HKD		HKD	10.24	
E Class JPY (Hedged):							
Accumulation Shares issued	¥	11,142,148	¥	4,076,871	¥	743,601	
and outstanding		11,433		4,248		692	
NAV per share	¥	975.00	¥	960.00	¥	1,075.00	
Income	¥	52,326,950	¥	1,381		N/A	
Shares issued and outstanding		55,343		1		N/A	
NAV per share	¥	946.00	¥	992.00		N/A	
E Class RMB (Hedged): Income	CNH	988,205	CNH	490,076	CNH	671,398	
Shares issued		,200		,-,-	,. 111	,000	
and outstanding		9,238		4,497		5,397	
NAV per share	CNH	106.97	CNH	108.97	CNH	124.39	

E Class SGD (Hedged): Income SGD 4,758,628 SGD 2,537,340 SGD 2,784,269 Shares issued and outstanding SSD 8,833 SGD 8,867 SGD 10.00 GRetail EUR (Hedged): Income SGD 8,843 SGD 2,393 3,263 NAV per share SGD 8,81,915 SGD 3,333 SGD 8,87 SGD 10.00 GRetail EUR (Hedged): Income Shares issued and outstanding NAV per share SGD 8,843 SGD 8,845 SGD 10.00 SGD 8,843 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00 SGD 8,845 SGD 10.00		31·	As at -Dec-2023	31-	As at -Dec-2022	31-	As at ·Dec-2021
Shares issued and outstanding SGD 4,758,628 SGD 2,537,340 SGD 2,784,269 Shares issued and outstanding SGD 8,63 SGD 8,67 SGD 10,00 SGR Eatil EUR (Hedged): Income € 81,915 € 18,496 € 29,724 Shares issued and outstanding 10,629			Inco	me F	und (contir	nued)	
MAV per share	Income	SGD	4,758,628	SGD	2,537,340	SGD	2,784,269
G Retail EUR (Hedged): Income 6 81,915 € 18,496 € 29,724 Shares issued and outstanding 10,629 2,393 3,263 NAV per share € 7.71 € 7.73 € 9.11 G Retail EUR (Unhedged): Income N/A N/A 518 518 518 Shares issued and outstanding NAV per share N/A N/A 51 10.11 H Institutional: Accumulation \$ 918,636 \$ 669,952 \$ 770,236 Shares issued and outstanding NAV per share \$ 11.99 \$ 11.06 \$ 11.99 Income \$ 452,440 \$ 287,285 \$ 333,808 Shares issued and outstanding 48,671 31,482 32,084 NAV per share \$ 9.30 \$ 9.13 \$ 10.49 Accumulation \$ 9.30 \$ 9.13 \$ 10.49 Accumulation \$ 9.5966 \$ 82,073	and outstanding	SCD		SCD		SCD	
Shares issued and outstanding 10,629 2,393 3,263 NAV per share € 7.71 € 7.73 € 9.11 Shares issued and outstanding N/A		עטנ	0.03	עטנ	0.07	עטנ	10.00
MAV per share Company	Income	€	81,915	€	18,496	€	29,724
G Retail EUR (Unhedged): Income N/A N/A € 518 Shares issued and outstanding AVA per share N/A N/A 51 H Institutional: Accumulation \$ 918,636 \$ 669,952 \$ 770,236 \$ 770,236 Shares issued and outstanding Income \$ 11.99 \$ 11.06 \$ 11.99 64,313 NAV per share \$ 11.99 \$ 11.06 \$ 11.99 333,808 Income \$ 452,440 \$ 287,285 \$ 333,808 333,808 Shares issued and outstanding 48,671 \$ 31,482 \$ 32,084 NAV per share \$ 9.30 \$ 9.13 \$ 10.40 H Institutional EUR (Hedged): Accumulation N/A N/A \$ 772 Accumulation N/A N/A \$ 772 NAV per share N/A N/A \$ 772 NAV per share N/A N/A \$ 772 Accumulation \$ 95,966 \$ 82,073 \$ 70,929 Shares issued and outstanding 8,690 \$ 80,054 \$ 6,420 NAV per share \$ 11.04 \$ 10.19 \$ 11.05 Income \$ 62,563 \$ 61,635 \$ 84,900 Shares issued and outstanding 6,676 \$ 6,695 \$ 8,082 NAV per share \$ 9.37 \$ 9.21 \$ 10.50 R Class EUR (Hedged): Income \$ 12,323 \$ 22,20 \$ 32,20			10,629		2,393		3,263
Income N/A N/A € 518 Shares issued and outstanding NAV per share N/A N/A € 10.11 H Institutional: Accumulation \$ 918,636 \$ 669,952 \$ 770,236 \$ 770,236 \$ 770,236 Shares issued and outstanding NAV per share \$ 11.99 \$ 11.06 \$ 11.98 \$ 11.98 \$ 11.98 Income \$ 452,440 \$ 287,285 \$ 333,808 \$ 333,808 \$ 87,285 \$ 333,808 \$ 87,285 \$ 333,808 Shares issued and outstanding NAV per share \$ 9.30 \$ 9.13 \$ 10.40 \$ 10.40 \$ 10.40 H Institutional EUR (Hedged): Accumulation N/A N/A N/A \$ 8,530 Shares issued and outstanding And per share Accumulation And Per share And And outstanding And Per share And outstanding And Outstanding And Per share And Outstanding And Per share And Outstanding And Outstanding And Outstanding And Per share And Outstanding And Outstanding And Outstanding And	NAV per share	€	7.71	€	7.73	€	9.11
MAV per share	Income		N/A		N/A	€	518
MAV per share			N/A		N/A		51
Accumulation \$ 918,636 \$ 669,952 \$ 770,236 Shares issued and outstanding 76,610 \$ 60,591 \$ 64,313 NAV per share \$ 11.99 \$ 11.06 \$ 11.98 Income \$ 452,440 \$ 287,285 \$ 333,808 Shares issued and outstanding 48,671 31,482 32,084 NAV per share \$ 9.30 \$ 9.13 \$ 10.40 H Institutional EUR (Hedged): Accumulation N/A N/A N/A 772 NAV per share N/A N/A N/A 772 NAV per share N/A N/A N/A 772 NAV per share N/A N/A N/A 772 R Class: Accumulation \$ 95,966 \$ 82,073 \$ 70,929 Shares issued and outstanding and outstan						€	
and outstanding 76,610 60,591 64,313 NAV per share \$ 11.99 \$ 11.06 \$ 11.98 Income \$ 452,440 \$ 287,285 \$ 333,808 Shares issued and outstanding 48,671 31,482 32,084 NAV per share \$ 9.30 \$ 9.13 \$ 10.40 H Institutional EUR (Hedged): Accumulation N/A N/A N/A 772 NAV per share N/A N/A N/A 772 NAV per share N/A N/A N/A 772 NAV per share N/A N/A N/A 770,929 Shares issued and outstanding 8,690 8,054 6,420 NAV per share \$ 11.04 \$ 10.19 \$ 11.05 Income \$ 62,563 \$ 61,635 \$ 84,900 Shares issued and outstanding 6,676 6,695 8,082 NAV per share \$ 9.37 \$ 9.21 \$ 10.50 R Class EUR (Hedged): Income £ 25,773 £ 20,954 £ 33,995 NAV per share £ 25,7		\$	918,636	\$	669,952	\$	770,236
NAV per share \$ 11.99 \$ 11.06 \$ 11.98			76.640		60 504		64.242
Income		¢		¢		¢	
Shares issued and outstanding 48,671 31,482 32,084 NAV per share \$ 9.30 \$ 9.13 \$ 10.40 H Institutional EUR (Hedged): Accumulation N/A N/A N/A 772 Accumulation N/A N/A N/A 6 11.05 R Class: Accumulation \$ 95,966 \$ 82,073 \$ 70,929 Shares issued and outstanding And outstanding and outstanding							
NAV per share	Shares issued	Þ		Þ	,	Þ	
Accumulation N/A N/A N/A 730 Shares issued and outstanding NAV per share N/A N/A N/A 772 R Class:		\$		\$		\$	
and outstanding NAV Per share N/A N/A T72 NAV per share N/A N/A € 11.05 R Class:			N/A		N/A	€	8,530
R Class: Accumulation \$ 95,966 \$ 82,073 \$ 70,929 Shares issued and outstanding 8,690 \$ 8,054 \$ 6,420 NAV per share \$ 11.04 \$ 10.19 \$ 11.05 Income \$ 62,563 \$ 61,635 \$ 84,900 Shares issued and outstanding 6,676 \$ 6,695 \$ 8,082 NAV per share \$ 9,37 \$ 9,21 \$ 10,50 R Class EUR (Hedged): Income 1,511 \$ 1,567 \$ 1,678 NAV per share € 8,15 € 8,21 € 9,60 R Class GBP (Hedged): Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 \$ 2,220 \$ 3,123 NAV per share £ 9,52 £ 9,44 £ 10,88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 \$ 24,971 \$ 28,634 NAV per share \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 \$ 12,279 \$ 13,542 NAV per share \$ 8,41 \$ 8,36 \$ 9,65			N/A		N/A		772
Accumulation \$ 95,966 \$ 82,073 70,929 Shares issued and outstanding 8,690 8,054 6,420 NAV per share \$ 11.04 \$ 10.19 \$ 11.05 Income \$ 62,563 61,635 \$ 84,900 Shares issued and outstanding 6,676 6,695 8,082 NAV per share \$ 9,37 \$ 9,21 \$ 10,50 R Class EUR (Hedged): Income € 12,323 € 12,865 € 16,112 Shares issued and outstanding 1,511 1,567 1,678 NAV per share € 8,15 € 8,21 € 9,60 R Class GBP (Hedged): Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share £ 9,52 £ 9,44 £ 10,88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12,71 \$ 11.85 \$ 12,98 Income \$ 115,745 \$ 10,2	NAV per share		N/A		N/A	€	11.05
and outstanding 8,690 8,054 6,420 NAV per share \$ 11.04 \$ 10.19 \$ 11.05 Income \$ 62,563 61,635 \$ 84,900 Shares issued and outstanding 6,676 6,695 8,082 NAV per share \$ 9.37 \$ 9.21 \$ 10.50 R Class EUR (Hedged): Income € 12,323 € 12,865 € 16,112 Shares issued and outstanding 1,511 1,567 1,678 NAV per share € 8.15 € 8.21 € 9.60 R Class GBP (Hedged): Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share £ 9.52 £ 9.44 £ 10.88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12,71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8	Accumulation	\$	95,966	\$	82,073	\$	70,929
NAV per share \$ 11.04 \$ 10.19 \$ 11.05 Income \$ 62,563 \$ 61,635 \$ 84,900 Shares issued and outstanding 6,676 6,695 8,082 NAV per share \$ 9.37 \$ 9.21 \$ 10.50 R Class EUR (Hedged): Income € 12,323 € 12,865 € 16,112 Shares issued and outstanding 1,511 1,567 1,678 NAV per share € 8.15 € 8.21 € 9.60 R Class GBP (Hedged): Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share £ 9.52 £ 9.44 £ 10.88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12,71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 9.65 T Class EUR (Hedged): Accumulation € 2			8.690		8.054		6.420
Shares issued and outstanding 6,676 6,695 8,082 NAV per share \$ 9.37 \$ 9.21 \$ 10.50 R Class EUR (Hedged): Income € 12,323 € 12,865 € 16,112 Shares issued and outstanding 1,511 1,567 1,678 NAV per share € 8.15 € 8.21 € 9.60 R Class GBP (Hedged): Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share £ 9.52 £ 9.44 £ 10.88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12,71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per		\$		\$		\$	
and outstanding 6,676 6,695 8,082 NAV per share \$ 9.37 \$ 9.21 \$ 10.50 R Class EUR (Hedged): Income € 12,323 € 12,865 € 16,112 Shares issued and outstanding 1,511 1,567 1,678 NAV per share € 8.15 € 8.21 € 9.60 R Class GBP (Hedged): Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share £ 9.52 £ 9.44 £ 10.88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12.71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890	Income	\$	62,563	\$	61,635	\$	84,900
NAV per share \$ 9.37 \$ 9.21 \$ 10.50 R Class EUR (Hedged): Income € 12,323 € 12,865 € 16,112 Shares issued and outstanding 1,511 1,567 1,678 NAV per share € 8.15 € 8.21 € 9.60 R Class GBP (Hedged): Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share £ 9.52 £ 9.44 £ 10.88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12.71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50			6 676		6 605		8 082
R Class EUR (Hedged):		\$		\$		\$	
and outstanding 1,511 1,567 1,678 NAV per share € 8.15 € 8.21 € 9.60 R Class GBP (Hedged): Income f 25,773 f 20,954 f 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share f 9.52 f 9.44 f 10.88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income €	R Class EUR (Hedged):						
R Class GBP (Hedged):			1.511		1.567		1.678
Income £ 25,773 £ 20,954 £ 33,995 Shares issued and outstanding 2,706 2,220 3,123 NAV per share £ 9.52 £ 9.44 £ 10.88 T Class: Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12,71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 9.65 T Class EUR (Hedged):		€		€		€	
and outstanding 2,706 2,220 3,123 NAV per share £ 9.52 £ 9.44 £ 10.88 T Class: Accumulation \$314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 2 24,971 28,634 NAV per share \$12.71 \$ 11.85 \$ 12.98 Income \$115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890		£	25,773	£	20,954	£	33,995
NAV per share £ 9.52 f 9.44 f 10.88 T Class:			2,706		2,220		3,123
Accumulation \$ 314,165 \$ 295,923 \$ 371,744 Shares issued and outstanding 24,722 24,971 28,634 NAV per share \$ 12.71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding ANAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding ANAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding and outstanding 24,832 23,351 25,890	NAV per share	£		£		£	
and outstanding 24,722 24,971 28,634 NAV per share \$ 12.71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890		\$	314,165	\$	295,923	\$	371,744
NAV per share \$ 12.71 \$ 11.85 \$ 12.98 Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890			24 722		24.071		20.624
Income \$ 115,745 \$ 102,600 \$ 130,671 Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890		\$		\$		\$	
Shares issued and outstanding 13,763 12,279 13,542 NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged):							
NAV per share \$ 8.41 \$ 8.36 \$ 9.65 T Class EUR (Hedged): Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890	Shares issued						
T Class EUR (Hedged):		¢		¢		¢	
Accumulation € 252,546 € 226,266 € 268,086 Shares issued and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890	<u> </u>	Þ	8.41	Þ	8.36)	9.65
and outstanding 23,488 22,053 23,304 NAV per share € 10.75 € 10.26 € 11.50 Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890	Accumulation	€	252,546	€	226,266	€	268,086
Income € 172,434 € 165,117 € 217,088 Shares issued and outstanding 24,832 23,351 25,890			23,488		22,053		23,304
Shares issued and outstanding 24,832 23,351 25,890	NAV per share				10.26	€	
and outstanding 24,832 23,351 25,890		€	172,434	€	165,117	€	217,088
•			24,832		23,351		25,890
NAV per share € 6.94 € 7.07 € 8.38	NAV per share	€		€		€	8.38

	31.	As at Dec-2023	31-	As at Dec-2022	31.	As at Dec-2021
	31			ınd (contin		230 2021
Z Class:						
Accumulation	\$	191,273	\$	219,519	\$	162,794
Shares issued and outstanding		10,499		13,161		9,076
NAV per share	\$	18.22	\$	16.68	\$	17.94
Z Class AUD (Hedged):	AUD	1,331,421	AUD	1.339.063	AUD	1.451.394
Shares issued and outstanding		134,703		136,394		129,096
NAV per share	AUD		AUD		AUD	11.24
				ne Fund II	_	
Net Assets	\$	125,160	\$	56,623	\$	27,770
Institutional: Accumulation	\$	24,344	\$	22,431	\$	24,374
Shares issued						
and outstanding	\$	2,396	ď	2,396	¢	2,396
NAV per share)	10.16	Þ	9.35		10.17
Income Shares issued		N/A		N/A)	10
and outstanding		N/A		N/A		1
NAV per share		N/A		N/A	\$	9.94
Income	\$	11		N/A		N/A
Shares issued		1		NI/A		NI/A
and outstanding NAV per share	\$	10.30		N/A N/A		N/A N/A
E Class:	¥	10.50		14// (14/71
Income	\$	45,250	\$	17,894	\$	1,730
Shares issued		Г 120		2.000		174
and outstanding NAV per share	\$	5,130 8.82	\$	2,069 8.65	\$	9.92
E Class AUD (Hedged): Income	AUD					
Shares issued	AUD	13,403	AUD	2,119	AUD	365
and outstanding NAV per share	AUD	1,571	AUD	249	AUD	9.90
E Class EUR (Hedged):	AUD	0.33	AUD	0.32	AUD	9.90
Income	€	5,479	€	3,221	€	494
Shares issued and outstanding		658		385		50
NAV per share	€	8.33	€	8.37	€	9.85
E Class GBP (Hedged): Income	£	12,067	£	2,810	£	196
Shares issued						
and outstanding	r	1,396	r	329	r	20
NAV per share	£	8.64	I	8.55	I	9.90
E Class HKD (Unhedged): Income	HKD	192,869	HKD	62,867	HKD	2,462
Shares issued and outstanding		21,739		7,226		247
NAV per share	HKD		HKD		HKD	9.98
E Class JPY (Hedged): Income	¥	38,723		N/A		N/A
Shares issued and outstanding		38		N/A		N/A
NAV per share	¥	1,029.00		N/A		N/A
E Class SGD (Hedged):		N/A			SGD	333
Shares issued		IWA		IV/A	300	333
and outstanding		N/A		N/A		34
NAV per share		N/A		N/A	SGD	9.93

		As at	24	As at	20	As at
	31-L	Dec-2023		Dec-2022 ulti-Asset		-Dec-2021
Net Assets	\$	253,248		403,078		164,345
Institutional:	Ψ	233,240	Ų	403,070	Ψ	104,545
Accumulation	\$	87,830	\$	83,455	\$	68,012
Shares issued and outstanding		7,446		7,503		5,798
NAV per share	\$	11.80	\$	11.12	\$	11.73
Institutional EUR						
(Partially Hedged):	C	20.200	C	02 242	C	4.740
Accumulation	€	28,298	€	82,243	€	4,749
Shares issued and outstanding NAV per share	€	2,902 9.75	€	8,718 9.43	€	477 9.96
Institutional GBP	C	3.73	C	9.43	C	9.90
(Partially Hedged):						
Accumulation	£	3,181	£	3,543	£	22,843
Shares issued and outstanding		266		308		1,924
NAV per share	£	11.96	£	11.50	£	11.87
Administrative:						
Income II	\$	1,963	\$	2,961		N/A
Shares issued and outstanding	_	223	_	338		N/A
NAV per share	\$	8.78	\$	8.75		N/A
Administrative SGD (Hedged):	CCD	E 200	CCD	10.722		NI/A
	SGD	5,209 585	SGD	10,723		N/A
Shares issued and outstanding NAV per share	SGD		SGD	1,197 8.95		N/A N/A
<u>'</u>	300	0.90	300	0.33		IVA
E Class: Accumulation	\$	44,395	\$	85,842	\$	14,809
Shares issued and outstanding	Ψ	4,268	Ψ	8,673	Ų	1,405
NAV per share	\$	10.40	\$	9.90	\$	10.54
Income II	\$	10	\$	9	Ė	N/A
Shares issued and outstanding	Ψ	1	Ψ	1		N/A
NAV per share	\$	9.35	\$	9.27		N/A
E Class AUD (Partially Hedged):	-		-			
Accumulation	AUD	346	AUD	334		N/A
Shares issued and outstanding		36		36		N/A
NAV per share	AUD	9.67	AUD	9.35		N/A
E Class EUR (Partially Hedged):						
Accumulation	€	64,630	€	110,990	€	33,996
Shares issued and outstanding		6,803		11,966		3,436
NAV per share	€	9.50	€	9.28	€	9.89
Income	€	7,161	€	11,302	€	5,738
Shares issued and outstanding		833		1,312		608
NAV per share	€	8.59	€	8.61	€	9.43
E Class GBP (Partially Hedged):	c	0		0		N1/A
Accumulation	£		£	8		N/A
Shares issued and outstanding	£	9.69	£.	9.41		N/A N/A
NAV per share	L	9.09	L	9.41		IVA
E Class SGD (Partially Hedged): Accumulation	SGD	1./	SGD	13		N/A
Shares issued and outstanding	300	1	JUD	13		N/A
NAV per share	SGD	•	SGD	9.35		N/A
H Institutional:				,		
Accumulation	\$	10	\$	9		N/A
Shares issued and outstanding		1		1		N/A
NAV per share	\$	10.00	\$	9.45		N/A
M Retail:						
Income II	\$	216	\$	9		N/A
Shares issued and outstanding		23		1		N/A
NAV per share	\$	9.47	\$	9.32		N/A
NI . A				e Duration		
Net Assets	\$	809,845	\$	1,072,758	\$	1,1/9,138
Institutional: Accumulation	\$	520,962	\$	640,710	\$	747,732
Shares issued and outstanding	Ψ	31,818	Ψ	41,077	ħ	45,606
NAV per share	\$	16.37	\$	15.60	\$	16.40
per silare	4	. 0.57	4	13.00	4	70.10

		As at		As at		As at
	31	-Dec-2023				
				erage Dui (continu		on
Income	\$	33,698	\$	53,185	\$	33,312
Shares issued and outstanding		3,350		5,377		3,159
NAV per share	\$	10.06	\$	9.89	\$	10.54
Institutional EUR (Hedged):			_			25.456
Accumulation	€	23,355	€	37,536	€	35,456
Shares issued and outstanding NAV per share	€	2,338	€	3,864 9.71	€	3,402 10.42
Income	€	3.340	€	8,986	€	10,023
Shares issued and outstanding	€	3,340	€	1,270	€	1,302
NAV per share	€	7.05	€	7.08	€	7.70
Institutional GBP (Hedged):		7.03		7.00	ŭ	
Accumulation	£	17,595	£	17,044	£	13,877
Shares issued and outstanding		1,730		1,748		1,347
NAV per share	£	10.17	£	9.75	£	10.30
Income	£	2,381	£	3,285	£	4,225
Shares issued and outstanding		264		367		439
NAV per share	£	9.01	£	8.95	£	9.64
Investor:		10.764		16.532		20.000
Accumulation	\$	10,761	\$	16,532	\$	20,960
Shares issued and outstanding NAV per share	\$	703 15.30	\$	1,131 14.62	\$	1,359 15.42
· · · · · · · · · · · · · · · · · · ·			_		_	
Income Shares issued and outstanding	\$	1,454 146	\$	2,022	\$	7,973
NAV per share	\$	9.98	\$	9.81	\$	10.46
Administrative:	¥	3.30	¥	3.01	Ÿ	10.10
Accumulation	\$	8,728	\$	10,755	\$	11,016
Shares issued and outstanding		587		755		733
NAV per share	\$	14.87	\$	14.24	\$	15.04
E Class:						
Accumulation	\$	37,888	\$	47,980	\$	52,498
Shares issued and outstanding		3,020	4	3,979		4,104
NAV per share	\$	12.55	\$	12.06	\$	12.79
Income	\$	4,074	\$	5,384	\$	6,751
Shares issued and outstanding NAV per share	\$	393 10.37	\$	528 10.20	\$	621 10.87
E Class EUR (Hedged):	ð	10.37	Þ	10.20	Þ	10.67
Accumulation	€	15,764	€	25,480	€	18,812
Shares issued and outstanding		1,966		3,238		2,209
NAV per share	€		€	7.87	€	8.52
H Institutional:						
Accumulation	\$	113,500	\$	186,190	\$	186,367
Shares issued and outstanding		9,245		15,891		15,108
NAV per share	\$	12.28	\$	11.72	\$	12.34
Income	\$	1,267	\$	1,521	\$	7,574
Shares issued and outstanding		131	÷	159	ď	745
NAV per share	\$	9.69	\$	9.54	\$	10.16
R Class: Accumulation	\$	5,145	\$	7,183	\$	7,325
Shares issued and outstanding	Ψ.	470	Ų	687	¥	665
NAV per share	\$	10.94	\$	10.45	\$	11.02
·						
	L	ow Durat				
Net Access	*			Credit F		
Net Assets	\$	972,843	\$	654,749	\$	806,869
Institutional: Accumulation	\$	260,504	\$	120,881	\$	94,445
Shares issued and outstanding	پ	21,237	Ψ	10,562	Ψ	7,805
NAV per share	\$	12.27	\$	11.44	\$	12.10
Income	\$	17,872	\$	17,001	\$	10
Shares issued and outstanding		1,864		1,859	,	1
NAV per share	\$	9.59	\$	9.15	\$	9.82

	31-	As at As at 1-Dec-2023 31-Dec-2022			31-	As at Dec-2021
		ow Duratio	on Gl	obal Invest	ment	
		Cred	dit Fu	nd (contin	ued)	
Institutional EUR (Hedged): Accumulation	€	547,196	€	417,993	€	520,319
Shares issued and outstanding		52,295		41,937		48,370
NAV per share	€	10.46	€	9.97	€	10.76
Income	€	82	€	133	€	928
Shares issued		_				
and outstanding	C	9.15	C	15	C	95
NAV per share Institutional GBP (Hedged):	€	9.15	€	8.90	€	9.75
Accumulation Shares issued	£	16,669	£	18,388	£	18,462
and outstanding		1,453		1,708		1,611
NAV per share	£	11.47	£	10.77	£	11.46
Income	£	3,766	£	3,910	£	18,096
Shares issued and outstanding		404		432		1,849
NAV per share	£	9.33	f	9.06	f	9.79
Institutional NOK (Hedged):	_	3.55	_	3.00	_	3.73
Accumulation Shares issued	NOK	29,300	NOK	159,169	NOK	441,039
and outstanding		276		1,581		4,119
NAV per share	NOK	106.05	NOK	100.63	NOK	107.06
Institutional SEK (Hedged): Accumulation	SEK	313,000		N/A		N/A
Shares issued and outstanding		3,016		N/A		N/A
NAV per share	SEK	103.77		N/A		N/A
E Class EUR (Hedged): Accumulation	€	27,087	€	25,901	€	17,694
Shares issued						
and outstanding NAV per share	€	2,831 9.57	C	2,816 9.20	C	1,767
NAV per snare	C	9.37	C	9.20	C	10.01
		Low D	Durat	ion Income	Func	d
Net Assets	\$	2,030,305	\$	1,084,380	\$	1,367,475
Institutional:	ė	224711	ŕ	106 257	ŕ	275.062
Accumulation Shares issued	\$	234,711	\$	186,357	>	275,963
and outstanding	¢	19,914	¢	17,111	ŕ	24,381
NAV per share	\$	11.79		10.89		11.32
Income Shares issued	\$	302,944	\$	11,734	\$	13,398
and outstanding		30,756		1,229		1,305
NAV per share	\$	9.85	\$	9.56	\$	10.27
Institutional CHF (Hedged): Accumulation		N/A		N/A	CHF	1,854
Shares issued		NI/A		N/A		170
and outstanding NAV per share		N/A N/A			CHF	178
Accumulation	CHF	61,554		N/A	CIII	N/A
Shares issued and outstanding	CIII	5,917		N/A		N/A
NAV per share	CHF	10.40		N/A		N/A
Institutional EUR (Hedged): Accumulation	€	715,038	€	633,070	€	666,067
Shares issued				62.766		62.452
				63,769		63,153
and outstanding	£	67,973	€	0.02	€	
NAV per share	€	10.52		9.93		10.55
	€	10.52	€		€	
NAV per share Income		10.52				10.55

		As at	As at	As at Dec-2021		24	As at	21	As at -Dec-2022		As at
			1-Dec-2022 31- ncome Fund (co			31-			ion Oppo		
Institutional GBP (Hedged):	201	. Daration II	neome runu (co	manaca)					(continu		racs
Accumulation	£	215,265 £	3,280 f	5,158	Income	€	219	€	10,599	€	12,374
Shares issued and outstanding		19,315	316	475	Shares issued and outstanding		25		1,244		1,297
NAV per share	£	11.14 £	10.37 £	10.85	NAV per share	€	8.78	€	8.52	€	9.54
Income	£	117,567 £	50,073 £	130,935	Institutional GBP (Hedged): Accumulation	C	226,000	_	712.025	C 1	724.002
Shares issued and outstanding		12,705	5,539	13,372	Shares issued and outstanding	Ĺ	236,099	Ĺ	713,035	ĹΙ	155,485
NAV per share	£	9.25 £	9.04 £	9.79	NAV per share	£	10.90	f	10.26	f	11.15
Institutional SGD (Hedged): Accumulation	SGD	19,310 SG	D 15,840 SGD	19,822	Income				288,970		447,455
Shares issued and outstanding	300	1,789	1,566	1,883	Shares issued and outstanding		28,510	_	31,985	_	44,752
NAV per share	SGD	10.79 SG			NAV per share	£	9.42	£	9.03	£	10.00
Investor EUR (Hedged):					Investor EUR (Hedged):						
Accumulation		N/A	N/A €	639	Accumulation	€	2,996	€	4,406	€	8,109
Shares issued and outstanding		N/A	N/A	61	Shares issued and outstanding		316		485		806
NAV per share		N/A	N/A €	10.41	NAV per share	€	9.49	€	9.09	€	10.06
Income		N/A	N/A €	452	E Class EUR (Hedged):						
Shares issued and outstanding		N/A	N/A	48	Accumulation	€	2,828	€	3,102	€	4,360
NAV per share		N/A	N/A €	9.46	Shares issued and outstanding		307	C	350	C	443
E Class:	<u></u>	FC 046 ¢	27.527.4	46.404	NAV per share	€	9.21	€	8.86	€	9.84
Accumulation	\$	56,816 \$	27,537 \$	16,491	Z Class: Accumulation	\$	10	\$	1,534	¢	2,989
Shares issued and outstanding	¢	5,058 11.23 \$	2,629 10.47 \$	1,502 10.98	Shares issued and outstanding	Ф.	10	Ą	166	Ą	301
NAV per share	\$				NAV per share	\$	9.93	\$	9.24	\$	9.93
Income	\$	7,583 \$	8,193 \$	9,075	Tarri per share	4	3.33	Ψ	3.2.	-	3.33
Shares issued and outstanding NAV per share	\$	802 9.45 \$	885 9.25 \$	904			Low Du	rat	ion Oppo	rtun	ities
	ð	3.43 \$	9.23 \$	10.04				E	SG Fund		
E Class EUR (Hedged): Accumulation	€	85,839 €	31,442 €	16,611	Net Assets	\$	5,221	\$	4,928		
Shares issued and outstanding	<u> </u>	8,571	3,297	1,625	Institutional:	<i>*</i>	4.672		4.426		N1/A
NAV per share	€	10.01 €	9.54 €	10.22	Accumulation	\$	4,672	\$	4,426		N/A
Income	€	9,989 €	2,708 €	1,014	Shares issued and outstanding NAV per share	\$	10.45	¢	9.90		N/A N/A
Shares issued and outstanding		1,188	322	109	<u> </u>	\$		\$			
NAV per share	€	8.41 €	8.42 €	9.34	Income Shares issued and outstanding	•	10	Þ	10		N/A N/A
E Class SGD (Hedged):					NAV per share	\$	10.02	\$	9.81		N/A
Income		N/A	N/A SGD	721	Institutional EUR (Hedged):	Ψ	10.02	Ψ	5.01		14/71
Shares issued and outstanding		N/A	N/A	73	Accumulation	€	233	€	225		N/A
NAV per share		N/A	N/A SGD	9.90	Shares issued and outstanding		23		23		N/A
H Institutional:	<u></u>	47.224 ¢	62.042. ¢	2.622	NAV per share	€	10.11	€	9.78		N/A
Accumulation	\$	17,331 \$	62,043 \$	3,622	Income	€	9	€	9		N/A
Shares issued and outstanding NAV per share	\$	1,587 10.92 \$	6,136 10.11 \$	344 10.53	Shares issued and outstanding		1		1		N/A
<u> </u>	\$	3,119 \$			NAV per share	€	9.69	€	9.69		N/A
Income Shares issued and outstanding	Þ	324	418 45	N/A N/A	Institutional GBP (Hedged):						
NAV per share	\$	9.62 \$	9.34	N/A	Accumulation	£	204	£	194		N/A
Z Class EUR (Hedged):	¥	J.02 ¥	3.54	14// (Shares issued and outstanding		20	_	20		N/A
Accumulation		N/A €	9 €	10	NAV per share	£	10.33		9.85		N/A
Shares issued and outstanding		N/A	1	1	Income	£	8	£	8		N/A
NAV per share		N/A €	10.21 €	10.79	Shares issued and outstanding		0.00	_	0.75		N/A
					NAV per share	£	9.86	İ	9.75		N/A
		Low Duration	n Opportunities	Fund			PIM	co	MLP & E	aera	v
Net Assets	\$	787,624 \$	1,345,781 \$	3,217,260					tructure F		
Institutional:	¢	02.020 #	61.00C ¢	142.240	Net Assets	\$			120,137		100,538
Accumulation	\$	93,820 \$ 8,007	61,036 \$ 5,569	142,348	Institutional:						
Shares issued and outstanding NAV per share	\$	11.72 \$	10.96 \$	12,027 11.84	Accumulation	\$	13,881	\$		\$	21,487
	\$				Shares issued and outstanding		1,194		2,114		2,658
Income Shares issued and outstanding	\$	25,780 \$ 2,619	33,224 \$ 3,555	41,508 4,051	NAV per share	\$	11.62		10.17		8.08
NAV per share	\$	9.84 \$	9.35 \$	10.25	Income	\$	8,737	\$	10,469	\$	29,680
	Ą	3.04 \$	۵.۵۵ پ	10.23	Shares issued and outstanding		1,274	,	1,678		5,697
Institutional EUR (Hedged): Accumulation	€	16,441 €	23,753 €	41,652	NAV per share	\$	6.86	\$	6.24	\$	5.21
Shares issued and outstanding	<u> </u>	1,637	2,478	3,940	Institutional EUR (Hedged):	C	27.025	C	41.002	C	10 141
NAV per share	€	10.04 €	9.58 €	10.57	Accumulation Shares issued and outstanding	€	37,825 3,910	€	41,892 4,844	€	19,141 2,714
·					NAV per share	€	9.67	€	8.65	€	7.05
					INAV PEL SITATE	£	9.07	C	0.00	C	7.03

		As at Dec-2023		As at Dec-2022		As at Dec-2021
	31 6	PIN	ICO N	/ILP & En	ergy	
Income	€	Intrastru 1.792		Fund (co 3.309		
Income Shares issued and outstanding	€	315	€	625	€	2,062 455
NAV per share	€	5.69	€	5.29	€	4.54
Institutional GBP (Hedged):						
Accumulation	£	1,418	£	1,415	£	1,362
Shares issued and outstanding		143		162		193
NAV per share	£	9.94	£	8.76	£	7.07
Income		N/A		N/A	£	25
Shares issued and outstanding		N/A		N/A		5
NAV per share		N/A		N/A	£	4.51
Investor: Accumulation		N/A		N/A	\$	1,183
Shares issued and outstanding		N/A		N/A	¥	1,103
NAV per share		N/A		N/A	\$	10.09
E Class:						
Income	\$	20,293	\$	23,893	\$	10,905
Shares issued and outstanding		3,294		4,223		2,287
NAV per share	\$	6.16	\$	5.66	\$	4.77
Z Class:	¢	10.012	¢	11210	¢	11 202
Accumulation	\$	10,013	\$	14,340	\$	11,293
Shares issued and outstanding NAV per share	\$	674 14.87	¢	1,113 12.88	¢	1,113
IVAV per silare	Ą	14.07	Ą	12.00	Ą	10.14
		Mortga	ge Op	portunit	ies Fu	ınd
Net Assets	\$	925,256		849,148		2,238,424
Institutional:						
Accumulation	\$	418,366	\$	409,011	\$	558,563
Shares issued and outstanding	_	36,426	_	38,104	_	47,581
NAV per share	\$	11.49		10.73		11.74
Income	\$	36,446	\$	94,373	\$	351,769
Shares issued and outstanding	<i>t</i>	4,056		10,759		35,231
NAV per share	\$	8.99	\$	8.77	\$	9.98
Institutional CAD (Hedged): Accumulation	CAD	41,430	CVD	23,438	CVD	25,659
Shares issued and outstanding	CAD	4,206	CAD	2.532	CAD	2,532
NAV per share	CAD		CAD	,	CAD	10.14
Institutional CHF (Hedged):						
Accumulation	CHF	2,643	CHF	3,010	CHF	5,577
Shares issued and outstanding		275		322		532
NAV per share	CHF	9.59	CHF	9.34	CHF	10.47
Institutional EUR (Hedged):						
Accumulation	€	251,283	€	192,977	€	317,357
Shares issued and outstanding NAV per share		25,105		20,209		29,769
NAV nor charo	~				~	
	€	10.01		9.55	€	10.66
Income	€	10.01 9,804		9.55 14,970		26,722
Income Shares issued and outstanding	€	10.01 9,804 1,252	€	9.55 14,970 1,923	€	26,722 2,953
Income Shares issued and outstanding NAV per share	_	10.01 9,804	€	9.55 14,970	€	26,722
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged):	€	10.01 9,804 1,252 7.83	€	9.55 14,970 1,923 7.78	€	26,722 2,953 9.05
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation	€	10.01 9,804 1,252 7.83 4,831	€	9.55 14,970 1,923 7.78 7,355	€	26,722 2,953 9.05
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding	€ €	10.01 9,804 1,252 7.83 4,831 449	€ €	9.55 14,970 1,923 7.78 7,355 727	€ €	26,722 2,953 9.05 19,288 1,733
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share	€ € f	10.01 9,804 1,252 7.83 4,831 449 10.76	€ € f	9.55 14,970 1,923 7.78 7,355 727 10.12	€ € f	26,722 2,953 9.05 19,288 1,733 11.13
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income	€ €	10.01 9,804 1,252 7.83 4,831 449 10.76	€ € f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104	€ € f	26,722 2,953 9.05 19,288 1,733 11.13 5,764
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	€ € £ £	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289	€ € f f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share	€ € f	10.01 9,804 1,252 7.83 4,831 449 10.76	€ € f f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	€ € £ £	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289	€ € f f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Investor:	€ € f f	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40	€ € f f	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25	€ € f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Investor: Accumulation	€ € f f	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40	€ £ £ £ £	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25	€ f f f f	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding	€ € f f	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40 19,812 1,804	€	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25 20,219 1,963	€ £ £ £ £ \$ \$	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46 32,611 2,885
Income Shares issued and outstanding NAV per share Institutional GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share	€	10.01 9,804 1,252 7.83 4,831 449 10.76 10,837 1,289 8.40 19,812 1,804 10.98	€	9.55 14,970 1,923 7.78 7,355 727 10.12 6,104 740 8.25 20,219 1,963 10.30	€ £ £ £ £ \$ \$	26,722 2,953 9.05 19,288 1,733 11.13 5,764 609 9.46 32,611 2,885 11.30

	3.	As at 1-Dec-2023	21.	As at Dec-2022	31.	As at Dec-2021
				tunities Fu		
Administrative:		N/A		44		540
Shares issued		N/A	Ψ	5	¥	54
and outstanding NAV per share		N/A N/A	\$	8.77	\$	9.98
E Class:						
Accumulation Shares issued	\$	59,228	\$	43,823	\$	58,797
and outstanding		5,485		4,304		5,232
NAV per share	\$	10.80	\$	10.18	\$	11.24
Income	\$	11,408	\$	4,351	\$	10,154
Shares issued and outstanding		1,271		496		1,017
NAV per share	\$	8.97	\$	8.77	\$	9.99
E Class CHF (Hedged):						
Income		N/A	CHF	166	CHF	319
Shares issued and outstanding		N/A		22		36
NAV per share			CHF		CHF	8.82
E Class EUR (Hedged):	~	10.470	C	42.002	C	46.222
Accumulation Shares issued	€	10,172	€	12,803	€	16,220
and outstanding		1,082		1,415		1,591
NAV per share	€	9.40	€	9.05	€	10.20
Income		N/A		N/A	€	151
Shares issued and outstanding		N/A		N/A		17
NAV per share		N/A		N/A	€	8.98
E Class SGD (Hedged):						
Income		N/A		N/A	SGD	1,645
Shares issued and outstanding		N/A		N/A		168
NAV per share		N/A			SGD	9.78
H Institutional:						
Accumulation	\$	3,119	\$	39	\$	71
Shares issued and outstanding		295		4		7
NAV per share	\$	10.56	\$	9.88	\$	10.83
Income	\$	935		N/A		N/A
Shares issued						
and outstanding	¢	91		N/A		N/A
NAV per share		10 22				
7.01	\$	10.32		N/A		
Z Class: Accumulation	\$	10.32	\$		\$	
Accumulation Shares issued		15,772	\$	N/A 10	\$	N/A 214,716
Accumulation Shares issued and outstanding	\$	15,772 1,497		N/A 10 1		N/A 214,716 19,628
Accumulation Shares issued and outstanding NAV per share		15,772		N/A 10		N/A 214,716
Accumulation Shares issued and outstanding	\$	15,772 1,497		N/A 10 1	\$	N/A 214,716 19,628
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued	\$	15,772 1,497 10.54 N/A		N/A 10 1 9.78 N/A	\$	N/A 214,716 19,628 10.94 384,109
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding	\$	15,772 1,497 10.54 N/A		N/A 10 1 9.78 N/A N/A	\$ £	N/A 214,716 19,628 10.94 384,109 34,658
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued	\$	15,772 1,497 10.54 N/A		N/A 10 1 9.78 N/A	\$ £	N/A 214,716 19,628 10.94 384,109
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding	\$	15,772 1,497 10.54 N/A N/A N/A	\$	N/A 10 1 9.78 N/A N/A	\$ £	N/A 214,716 19,628 10.94 384,109 34,658
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Net Assets	\$	15,772 1,497 10.54 N/A N/A N/A	\$ Stock	N/A 10 1 9.78 N/A N/A	\$ f	N/A 214,716 19,628 10.94 384,109 34,658
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding NAV per share	\$	15,772 1,497 10.54 N/A N/A	\$ Stock \$	N/A 10 1 9.78 N/A N/A N/A xsPLUS™ Fr	f f s	N/A 214,716 19,628 10.94 384,109 34,658 11.08
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued	\$	15,772 1,497 10.54 N/A N/A N/A 1,962,988 1,336,603	\$ Stock \$	N/A 10 1 9.78 N/A N/A N/A xsPLUS™ Ft 1,008,739 581,668	f f s	N/A 214,716 19,628 10.94 384,109 34,658 11.08 3,761,156 2,349,757
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding	\$ \$	15,772 1,497 10.54 N/A N/A N/A 1,962,988 1,336,603 22,608	\$ Stock \$ \$	N/A 10 1 9.78 N/A N/A N/A **SPLUS™ Ft 1,008,739 581,668 12,422	f f f s s	N/A 214,716 19,628 10.94 384,109 34,658 11.08 3,761,156 2,349,757 39,164
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share	\$ \$ \$	15,772 1,497 10.54 N/A N/A 1,962,988 1,336,603 22,608 59.12	\$	N/A 10 1 9.78 N/A N/A N/A SSPLUS™ Ft 1,008,739 581,668 12,422 46.83	f f s \$	N/A 214,716 19,628 10.94 384,109 34,658 11.08 3,761,156 2,349,757 39,164 60.00
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding	\$ \$	15,772 1,497 10.54 N/A N/A N/A 1,962,988 1,336,603 22,608	\$	N/A 10 1 9.78 N/A N/A N/A **SPLUS™ Ft 1,008,739 581,668 12,422	f f s \$	N/A 214,716 19,628 10.94 384,109 34,658 11.08 3,761,156 2,349,757 39,164
Accumulation Shares issued and outstanding NAV per share Z Class GBP (Hedged): Accumulation Shares issued and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share	\$ \$ \$	15,772 1,497 10.54 N/A N/A 1,962,988 1,336,603 22,608 59.12	\$	N/A 10 1 9.78 N/A N/A N/A SSPLUS™ Ft 1,008,739 581,668 12,422 46.83	f f s \$	N/A 214,716 19,628 10.94 384,109 34,658 11.08 3,761,156 2,349,757 39,164 60.00

	24	As at		As at	21	As at
	31	-Dec-2023 StocksPl		Dec-2022 Fund (co		-Dec-2021 inued)
Institutional EUR (Hedged):						
Accumulation	€	135,929	€		€	570,050
Shares issued and outstanding	€	4,150	C	4,953	C	16,237
NAV per share	E	32.75	E	26.58		35.11
Income Shares issued and outstanding		N/A N/A		N/A N/A	€	2,081 68
NAV per share		N/A		N/A	€	30.66
Institutional GBP (Hedged):					_	
Accumulation		N/A	£	3,922	£	199
Shares issued and outstanding		N/A		456		18
NAV per share		N/A	£	8.60	£	11.28
Institutional SGD (Hedged):						
Accumulation			SGD	335		N/A
Shares issued and outstanding		N/A	SGD	38 8.76		N/A N/A
NAV per share		IVA	עטנ	0.70		IN/A
Investor: Accumulation	\$	26,850	\$	19,778	\$	21,609
Shares issued and outstanding		494	,	458	_	389
NAV per share	\$	54.31	\$	43.17	\$	55.51
BE Retail:						
Accumulation	\$	6,299	\$	9		N/A
Shares issued and outstanding	_	588		1		N/A
NAV per share	\$	10.72	\$	8.66		N/A
E Class: Accumulation	\$	214,093	\$	165 517	¢	175,651
Shares issued and outstanding	Þ	4,225	Þ	4,087	Þ	3,355
NAV per share	\$	50.67	\$	40.50	\$	52.35
E Class EUR (Hedged):	4	30.07	4	10.50	Ψ	52.55
Accumulation	€	101,366	€	35,366	€	13,927
Shares issued and outstanding		6,177		2,632		777
NAV per share	€	16.41	€	13.44	€	17.91
H Institutional:						
Accumulation	\$	83,630	\$	33,724	\$	504,831
Shares issued and outstanding	\$	5,672	\$	2,884	¢	33,635
NAV per share	Þ	14.74	Þ	11.69	\$	15.01
T Class: Accumulation		N/A		N/A	\$	2,673
Shares issued and outstanding		N/A		N/A	,	124
NAV per share		N/A		N/A	\$	21.50
		PIMCO	Stock	sPLUS [™] .	AR	Fund
Net Assets	\$	11,175	\$	9,528	\$	11,610
Institutional: Accumulation	\$	11,175	\$	9,327	\$	10,848
Shares issued and outstanding	Þ	625	ψ	9,327	Þ	603
NAV per share	\$	17.89	\$	14.07	\$	17.97
Institutional EUR (Hedged):	-		7		_	
Accumulation		N/A		N/A	€	405
Shares issued and outstanding		N/A		N/A		24
NAV per share		N/A		N/A	€	17.09
Institutional GBP (Hedged):		h	C			
Accumulation		N/A	£	167	£	198
Shares issued and outstanding NAV per share		N/A N/A	f	19 8.59	£	18 11.24
		IV/A	L	0.39	Ĺ	11.24
E Class: Accumulation		N/A		N/A	\$	34
Shares issued and outstanding		N/A		N/A	ų	2
NAV per share		N/A		N/A	\$	17.53
1 2 2 2					,	
		Stra	tegic	Income	Fur	nd
Net Assets	\$	449,949	\$	506,557	\$	619,928
Institutional:		20.422	¢	24.764	<i>*</i>	22.000
Accumulation Shares issued and outstanding	\$	20,423)	21,761	\$	33,080
Shares issued and outstanding NAV per share	\$	1,656 12.33	\$	1,939 11.22	¢	2,754 12.01
INVI her strate	Þ	12.33	Ą	11.22	Þ	12.01

	24	As at	24	As at	24	As at
	31-	-Dec-2023		Dec-2022 ne Fund (c		-Dec-2021
Institutional EUR (Hedged):		Strategic	IIICOI	ne runu (c	OHUH	iueu)
Accumulation Shares issued	€	143,972	€	168,023	€	207,426
and outstanding		10,480		13,134		14,906
NAV per share	€	13.74	€	12.79	€	13.92
Institutional GBP (Hedged): Income	£	219	£	201		N/A
Shares issued		22		24		N1/A
and outstanding NAV per share	£	10.01	c	9.67		N/A
·	L	10.01	I	9.07		N/A
E Class: Accumulation	\$	33,466	\$	37,001	\$	35,991
Shares issued and outstanding		2,314		2,786		2,509
NAV per share	\$	14.46	\$	13.28	\$	14.34
Income II	\$	17,325	\$	18,150	\$	18,959
Shares issued and outstanding	,	1,838	•	1,989		1,828
NAV per share	\$	9.42	\$	9.13	\$	10.37
E Class EUR (Hedged): Accumulation	€	111,233	€	133,817	€	140,034
Shares issued		,====		,		,
and outstanding		8,879		11,367		10,837
NAV per share	€	12.53		11.77	€	12.92
Income II	€	66,793	€	76,984	€	94,373
Shares issued and outstanding		8,196		9,528		10,105
NAV per share	€	8.15	€	8.08	€	9.34
T Class EUR (Hedged):	ŭ	0.15		0.00	-	3.3 .
Accumulation Shares issued	€	13,470	€	15,503	€	17,708
and outstanding		1,209		1,475		1,529
NAV per share	€	11.14	€	10.51	€	11.58
Income	€	7,135	€	8,019	€	8,185
		77.55				
Shares issued				908		817
and outstanding	€	789 9.05	€	908	€	817 10.02
	€	789	€		€	
and outstanding	€	789 9.05				
and outstanding	€	789 9.05	al Ret	8.83	und	
and outstanding NAV per share Net Assets Institutional: Accumulation		789 9.05	al Ret	8.83	Fund \$	10.02
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued	\$	789 9.05 Tota 4,420,051 1,615,253	al Ret	8.83 urn Bond I 4,150,717 1,419,973	Fund \$	10.02 4,944,898 1,598,195
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding	\$	789 9.05 Tota 4,420,051 1,615,253 52,631	al Ret \$	8.83 urn Bond I 4,150,717 1,419,973 49,161	Fund \$ \$	10.02 4,944,898 1,598,195 46,882
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share	\$	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69	s \$	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88	Fund \$ \$	10.02 4,944,898 1,598,195 46,882 34.09
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued	\$	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064	s \$	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085	Fund \$ \$	10.02 4,944,898 1,598,195 46,882 34.09 174,533
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	\$ \$ \$	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283	\$ \$ \$ \$ \$	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634	* \$ \$ \$	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued	\$ \$ \$ \$	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10	\$ \$ \$ \$ \$	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68	* \$ \$ \$ \$	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CAD (Hedged):	\$ \$ \$	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283	\$ \$ \$ \$ \$	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634	* \$ \$ \$ \$	10.02 4,944,898 1,598,195 46,882 34.09
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding	\$ \$ \$ \$ CAD	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10	\$ \$ \$ \$ \$	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68	* \$ \$ \$ \$	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued	\$ \$ \$ \$	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10 12,612 1,448	\$ \$ \$ \$ \$	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68 13,555 1,587	* \$ \$ \$ \$	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76 26,323 2,540
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation	\$ \$ \$ \$ CAD	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10 12,612 1,448	\$ \$ CAD	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68 13,555 1,587	\$ \$ \$ CAD	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76 26,323 2,540
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued	\$ \$ \$ CAD	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10 12,612 1,448 8.71 6,050	\$ \$ CAD	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68 13,555 1,587 8.54 3,138	\$ \$ \$ CAD	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76 26,323 2,540 10.36
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding	\$ \$ \$ CAD CHF	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10 12,612 1,448 8.71 6,050 608	\$ \$ \$ \$ CAD CHF	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68 13,555 1,587 8.54 3,138 320	\$ \$ \$ CAD	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76 26,323 2,540 10.36 13,206
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share	\$ \$ \$ CAD	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10 12,612 1,448 8.71 6,050	\$ \$ \$ \$ CAD CHF	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68 13,555 1,587 8.54 3,138 320	\$ \$ \$ CAD	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76 26,323 2,540 10.36
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged): Accumulation	\$ \$ \$ CAD CHF	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10 12,612 1,448 8.71 6,050 608	\$ \$ \$ CAD CHF	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68 13,555 1,587 8.54 3,138 320	\$ \$ \$ CAD CHF	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76 26,323 2,540 10.36 13,206
and outstanding NAV per share Net Assets Institutional: Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CAD (Hedged): Income Shares issued and outstanding NAV per share Institutional CHF (Hedged): Accumulation Shares issued and outstanding NAV per share Institutional EUR (Hedged):	\$ \$ \$ CAD CHF	789 9.05 Tota 4,420,051 1,615,253 52,631 30.69 125,064 8,283 15.10 12,612 1,448 8.71 6,050 608 9.96	\$ \$ \$ CAD CHF	8.83 urn Bond I 4,150,717 1,419,973 49,161 28.88 112,085 7,634 14.68 13,555 1,587 8.54 3,138 320 9.79	\$ \$ \$ CAD CHF	10.02 4,944,898 1,598,195 46,882 34.09 174,533 9,829 17.76 26,323 2,540 10.36 13,206 1,111 11.88

		As at Dec-2023				As at 31-Dec-2021		
				nd Fund				
Income	€	215,481		212,408	`	260,110		
Shares issued and outstanding	u	18,302	u	18,120	u	17,931		
NAV per share	€	11.77	€	11.72	€	14.51		
Institutional EUR (Unhedged):								
Accumulation	€	7,459	€	19,929	€	14,618		
Shares issued and outstanding		269		736		488		
NAV per share	€	27.78	€	27.06	€	29.97		
Institutional GBP (Hedged):								
Accumulation	£	7,797	£	3,621	£	5,534		
Shares issued and outstanding		605		296		379		
NAV per share	£	12.89	£	12.24	£	14.59		
Income	£	19,631	£	29,067	£	43,763		
Shares issued and outstanding		2,347		3,543		4,355		
NAV per share	£	8.36	£	8.20	£	10.05		
Institutional ILS (Hedged):								
Accumulation		N/A		N/A	ILS	185		
Shares issued and outstanding		N/A		N/A		13		
NAV per share		N/A		N/A	ILS	14.41		
Institutional SGD (Hedged):								
Accumulation	SGD	7,871	SGD	7,941	SGD	21,940		
Shares issued and outstanding		618		652		1,524		
NAV per share	SGD	12.73	SGD	12.17	SGD	14.40		
Investor:								
Accumulation	\$	352,467	\$	409,533	\$	369,122		
Shares issued and outstanding		12,551		15,440		11,750		
NAV per share	\$	28.08	\$	26.52	\$	31.41		
Income	\$	50,617	\$	67,693	\$	35,775		
Shares issued and outstanding		3,305		4,545		1,987		
NAV per share	\$	15.31	\$	14.89	\$	18.01		
Investor CHF (Hedged):								
Accumulation	CHF	2,342	CHF	2,893	CHF	4,784		
Shares issued and outstanding	CUE	246	CLIE	307	CLIE	417		
NAV per share	CHF	9.53	CHF	9.41	CHF	11.46		
Investor EUR (Hedged):	C	17.005	C	10.000	C	10.262		
Accumulation Shares issued and outstanding	€	17,085 909	€	18,868	€	19,262 874		
NAV per share	€	18.80	€	1,038 18.18	€	22.03		
<u> </u>	C .	10.00	C	10.10	C	22.03		
Administrative: Accumulation	\$	128,181	\$	130,283	\$	159,690		
Shares issued and outstanding	y	4,630	Ψ	4,975	Ψ	5,141		
NAV per share	\$	27.69	\$	26.19	\$	31.06		
Income	\$	51,477		4,583	Ψ	N/A		
Shares issued and outstanding	Ą	5,263	Ą	482		N/A		
NAV per share	\$	9.78	\$	9.51		N/A		
Administrative EUR (Hedged):	Ą	3.70	Ψ	3.31		14/71		
Accumulation	€	2,760	€	2,966	€	1,953		
Shares issued and outstanding	ŭ	246		273	<u> </u>	148		
NAV per share	€	11.20	€	10.84	€	13.16		
Administrative SGD (Hedged):								
Income	SGD	14		N/A		N/A		
Shares issued and outstanding		1		N/A		N/A		
NAV per share	SGD	10.06		N/A		N/A		
E Class:								
Accumulation	\$	407,981	\$	380,803	\$	478,210		
Shares issued and outstanding		15,599		15,332		16,167		
NAV per share	\$	26.15	\$	24.84	\$	29.58		
Income	\$	139,042	\$	151,164	\$	199,962		
Shares issued and outstanding		12,101		13,526		14,801		
NAV per share	\$	11.49	\$	11.18	\$	13.51		
E Class CHF (Hedged):								
Accumulation	CHF	10,506	CHF	9,731	CHF	5,648		
Shares issued and outstanding		1,250		1,166		553		
NAV per share	CHF		CHF		CHF	10.22		
1 2 2 2 2								

		As at Dec-2023	As at 31-Dec-2022		As at 31-Dec-202	
				nd Fund		
E Class EUR (Hedged):						
Accumulation	€	433,274	€	471,035	€	623,265
Shares issued and outstanding	~	25,285	~	28,276	~	30,705
NAV per share	€	17.14	€	16.66	€	20.30
Income	€	34,883	€	40,476	€	54,687
Shares issued and outstanding	C	4,443		5,177		5,655
NAV per share	€	7.85	€	7.82	€	9.67
E Class EUR (Unhedged): Accumulation		N/A	€	489	€	710
Shares issued and outstanding		N/A	u	51	u	67
NAV per share		N/A	€	9.53	€	10.65
E Class HKD (Unhedged):						
Accumulation		N/A	HKD	1,568	HKD	3,128
Shares issued and outstanding		N/A		155		259
NAV per share		N/A	HKD	10.15	HKD	12.07
E Class SGD (Hedged): Accumulation	SGD	22 020	CCD	30,035	CCD	20 600
Shares issued and outstanding	עטנ	32,839 874	עטנ	828	עטנ	38,699 894
NAV per share	SGD	37.59	SGD	36.28	SGD	43.30
H Institutional:	5 65	37.133	505	30.20	000	.5.50
Accumulation	\$	197,186	\$	115,199	\$	199,555
Shares issued and outstanding		6,643		4,116		6,033
NAV per share	\$	29.68	\$	27.98	\$	33.08
Income	\$	10,522	\$	8,589	\$	17,255
Shares issued and outstanding		1,137		954		1,585
NAV per share	\$	9.26	\$	9.00	\$	10.89
M Retail HKD (Unhedged):	LIKE	04.222		76 242	111/15	04.252
Income	HKD	84,232	HKD	76,242	HKD	91,252
Shares issued and outstanding NAV per share	HKD	9,270	HKD	8,622	HKD	8,552 10.67
R Class EUR (Hedged):	TIND	9.09	TIKD	0.04	TIKD	10.07
Accumulation	€	2,254	€	2,836	€	5,974
Shares issued and outstanding		236		308		535
NAV per share	€	9.54	€	9.22	€	11.16
T Class:						
Accumulation	\$	5,824	\$	6,382	\$	13,697
Shares issued and outstanding	.	567		652		1,172
NAV per share	\$	10.27	\$	9.79	\$	11.69
T Class EUR (Hedged): Accumulation	€	4,804	€	4,426	€	4,561
Shares issued and outstanding	C	549		518	C	437
NAV per share	€	8.76		8.54	€	10.44
-						
	P			Manage		tures
N A	¢			egy Fund		404 700
Net Assets	\$	240,346	\$	435,924	\$	101,789
Institutional: Accumulation	\$	92,466	\$	183,555	\$	70,982
Shares issued and outstanding	4	7,501	Ÿ	14,361	Ψ	6,152
NAV per share	\$	12.33	\$	12.78	\$	11.54
Institutional EUR (Hedged):						
Accumulation	€	5,945	€	121,520	€	11,436
Shares issued and outstanding		555		10,765		1,108
NAV per share	€	10.71	€	11.29	€	10.32
Institutional GBP (Hedged):		2.45				A1/A
Accumulation	£	245	Ĺ	9		N/A
Shares issued and outstanding NAV per share	£	26 9.51	f	9.88		N/A N/A
	£					
Income Shares issued and outstanding	L	46,771 5,378	I	31,132		N/A N/A
NAV per share	£	8.70	f	9.34		N/A
1977 per share	_	0.70	_	5.54		11/7

	31	As at -Dec-2023	31	As at I-Dec-2022	31	As at Dec-2021
		PIMCO T	REI	NDS Mana	ged I	utures
Investor:		Strati	egy	/ Fund (co	nunu	eu)
Accumulation	\$	4,741	\$	9		N/A
Shares issued and outstanding		523		1		N/A
NAV per share	\$	9.06	\$	9.43		N/A
Investor EUR (Hedged):						
Accumulation	€	9	€	9		N/A
Shares issued and outstanding NAV per share	€	8.87	€	9.39		N/A N/A
E Class:	-	0.07	u	3.33		1477
Accumulation	\$	12,105	\$	11,079	\$	2,886
Shares issued and outstanding		1,078		941		269
NAV per share	\$	11.23	\$	11.78	\$	10.74
E Class EUR (Hedged):						
Accumulation	€	12,722	€	17,465	€	1,747
Shares issued and outstanding		1,305	-	1,680	-	182
NAV per share	€	9.75	€	10.40	€	9.61
H Institutional: Accumulation	\$	877	\$	43		N/A
Shares issued and outstanding	-	90	,	4		N/A
NAV per share	\$	9.76	\$	10.13		N/A
Z Class:						
Accumulation	\$	49,591	\$	55,435	\$	12,929
Shares issued and outstanding		4,534		4,958		1,299
NAV per share	\$	10.94	\$	11.18	\$	9.95
		IIIK G			1.5	
Net Assets	£	361,061		oorate Bor 389,173		na 592,164
Institutional:	_	301,001	_	303,173	_	332,104
Accumulation	£	43,923	£	46,355	£	75,231
Shares issued and outstanding		2,210		2,532		3,348
NAV per share	£	19.87	£	18.31	£	22.47
Income	£	245,303	£	276,939	£	436,466
Shares issued and outstanding		27,741		32,956		41,393
NAV per share	£	8.84	£	8.40	£	10.54
Z Class: Accumulation	£	71 025	ے	65 970	£.	90 467
Shares issued and outstanding	L	71,835 7,715	L	65,879 7,715	L	80,467 7,715
NAV per share	£	9.31	£	8.54	£	10.43
	ι	JK Long T	ern	n Corporat		nd Fund
Net Assets	£	324,768	£	325,020	£	425,748
Institutional: Accumulation	£	206 707	c	202 050	c	266 960
Shares issued and outstanding	L	286,707 13,320	L	283,958 14,455	L	366,869 13,155
NAV per share	£	21.52	f	19.65	f	27.89
Income	£	38,061				58,879
Shares issued and outstanding	L	3,228	L	41,062 3,656	L	3,578
NAV per share	£	11.79	f	11.23	f	16.45
TVTV per share		11.73	_	11.23		10.43
		US H	igł	Yield Bor	nd Fu	nd
Net Assets	\$	1,872,887	\$	1,984,922	\$	3,923,786
Institutional:	\$	601 251	¢	790 024	¢	1 665 000
	Þ	681,351 16,860	Þ	780,024 21,785	Ų	1,665,090 40,803
Accumulation			\$	35.80	\$	40,803
Accumulation Shares issued and outstanding	\$	4() 4 1		55.00	-	.0.01
Accumulation Shares issued and outstanding NAV per share	\$	40.41 215.871		233 780	\$	400 716
Accumulation Shares issued and outstanding NAV per share Income	\$	215,871		233,780	\$	
Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	\$	215,871 24,177	\$	27,877		39,668
Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share		215,871	\$			39,668
Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding	\$	215,871 24,177	\$	27,877 8.39		39,668 10.10
Accumulation Shares issued and outstanding NAV per share Income Shares issued and outstanding NAV per share Institutional CHF (Hedged):	\$	215,871 24,177 8.93	\$	27,877 8.39	\$	400,716 39,668 10.10 2,738 222

	31	As at -Dec-2023	31	As at -Dec-2022		As at Dec-2021
		US	Hi	gh Yield	Bond	
		F	unc	(continu	ıed)	
Institutional EUR (Hedged): Accumulation	€	219,196	€	240,268	€	482,095
Shares issued and outstanding	C	7,285	C	8,811	C	15,170
NAV per share	€	30.09	€	27.27	€	31.78
Income	€	21,347	€	33,678	€	138,522
Shares issued and outstanding		2,144		3,520		11,751
NAV per share	€	9.96	€	9.57	€	11.79
Institutional GBP (Hedged):						
Accumulation	£	30,402	£	40,143	£	48,533
Shares issued and outstanding NAV per share	£	1,294	£	1,913 20.99	c	2,009
<u> </u>						
Income Shares issued and outstanding	£	2,283	£	1,108	Ĺ	5,115
NAV per share	£	8.48	£	8.04	f	9.80
Institutional SGD (Hedged):		0.40		0.04		3.00
Accumulation		N/A		N/A	SGD	374
Shares issued and outstanding		N/A		N/A		37
NAV per share		N/A		N/A	SGD	10.10
Investor:						
Accumulation	\$	240,439	\$	236,934	\$	434,782
Shares issued and outstanding	+	6,689		7,413	<i>c</i>	11,894
NAV per share	\$	35.95	\$	31.96	\$	36.56
Income	\$	17,026	\$	20,862	\$	37,431
Shares issued and outstanding NAV per share	\$	2,356 7.23	\$	3,073 6.79	\$	4,581 8.17
	Þ	7.23	Þ	0.79	Þ	0.17
Investor EUR (Hedged): Accumulation	€	2,811	€	2,708	€	3,173
Shares issued and outstanding	_	104	_	110		110
NAV per share	€	27.04	€	24.59	€	28.78
E Class:						
Accumulation	\$	130,888	\$	132,559	\$	225,933
Shares issued and outstanding	+	3,797		4,302	¢	6,375
NAV per share	\$	34.47	\$	30.82	\$	35.44
Income	\$	68,093	\$	58,679	\$	124,742
Shares issued and outstanding NAV per share	\$	7,147 9.53	\$	6,557 8.95	\$	11,581
E Class EUR (Hedged):	Ą	9.55	Ą	0.95	Ą	10.77
Accumulation	€	50,468	€	56,406	€	77,393
Shares issued and outstanding		1,969		2,407		2,808
NAV per share	€	25.63	€	23.44	€	27.56
H Institutional:						
Accumulation	\$	114,190	\$	88,253	\$	139,658
Shares issued and outstanding	ıt	2,926	ıt.	2,548	÷	3,532
NAV per share	\$	39.02	\$	34.63	\$	39.54
Income Shares issued and outstanding	\$	5,515 625	\$	2,482 299	\$	3,370
NAV per share	\$	8.83	\$	8.29	\$	9.99
M Retail:	Ψ	0.05	Ψ	0.23	Ψ	3.33
Income	\$	16,293	\$	12,265	\$	4,154
Shares issued and outstanding		1,687		1,351		381
NAV per share	\$	9.66	\$	9.08	\$	10.91
R Class:						
Accumulation	\$	4,113	\$	5,477	\$	4,914
Shares issued and outstanding	+	258		387	¢	304
NAV per share	\$	15.95	\$	14.17	\$	16.18
Z Class: Accumulation	\$	12,870	\$	8,528	\$	9,666
Shares issued and outstanding	Ų	879	Ψ	661	Ψ	661
NAV per share	\$	14.65	\$	12.91	\$	14.63
·						

	31	As at -Dec-2023	3	As at I-Dec-2022	3	As at 1-Dec-2021
		US Invest		nt Grade (Coi	rporate
Net Assets	\$	480,861		388,522	\$	878,100
Institutional:		,	-			,
Accumulation	\$	232,236	\$	151,061	\$	132,646
Shares issued and outstanding		20,229	_	14,307	_	10,461
NAV per share	\$	11.48	_	10.56		12.68
Income	\$	66,032	\$	61,577	\$	63,781
Shares issued and outstanding	¢	7,392	+	7,201	4	5,999
NAV per share	\$	8.93	>	8.55	>	10.63
Institutional EUR (Hedged): Accumulation	€	80,273	€	124,155	€	214,560
Shares issued and outstanding		8,188	C	13,447	C	18,908
NAV per share	€	9.80	€	9.23	€	11.35
Institutional GBP (Hedged):	- C	3.00	- C	3.23	u	11.55
Income II	£	27,296	£	13,692	£	304,200
Shares issued and outstanding		3,477		1,794		31,489
NAV per share	£	7.85	£	7.63	£	9.66
E Class:						
Accumulation	\$	49,311	\$	21,852	\$	17,627
Shares issued and outstanding		5,243		2,504		1,667
NAV per share	\$	9.40	\$	8.73	\$	10.58
Income	\$	7,652	\$	5,002	\$	8,025
Shares issued and outstanding		844		576		743
NAV per share	\$	9.07	\$	8.68	\$	10.80
H Institutional:	¢	2.460	<i>+</i>			N1/A
Accumulation	\$	2,160	>	55		N/A
Shares issued and outstanding NAV per share	\$	204 10.56	¢	9.73		N/A N/A
NAV per snare	Þ	10.56	Þ	9.73		IN/A
		IIS	Sh	ort-Term F	un	d
Net Assets	\$			2,310,115		
Institutional:	Ψ.	1,034,200	Ψ	2,310,113	Ψ	2,030,130
Accumulation	\$	573,993	\$	865,421	\$	835,096
Shares issued and outstanding		47,741		76,197		73,558
NAV per share	\$	12.02	\$	11.36	\$	11.35
Income	\$	123,753	\$	131,027	\$	102,552
Shares issued and outstanding		12,302		13,207		10,172
NAV per share	\$	10.06	\$	9.92	\$	10.08
Institutional EUR (Hedged):						
Accumulation						
	€	68,515	€	202,833	€	
Shares issued and outstanding		6,659		20,470		23,092
Shares issued and outstanding NAV per share	€					23,092
Shares issued and outstanding NAV per share Institutional GBP (Hedged):	€	6,659 10.29		20,470 9.91		23,092 10.10
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income		6,659 10.29 207		20,470 9.91 N/A		23,092 10.10 N/A
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding	€	6,659 10.29 207 21		20,470 9.91 N/A N/A		23,092 10.10 N/A N/A
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share	€	6,659 10.29 207		20,470 9.91 N/A		23,092 10.10 N/A N/A
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor:	€ f	6,659 10.29 207 21 10.07	€	20,470 9.91 N/A N/A N/A	€	23,092 10.10 N/A N/A
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation	€	6,659 10.29 207 21 10.07 7,368	€	20,470 9.91 N/A N/A N/A	€	23,092 10.10 N/A N/A 18,474
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding	€ f f	207 21 10.07 7,368 633	€	20,470 9.91 N/A N/A N/A 12,829 1,164	€	23,092 10.10 N/A N/A N/A 18,474
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share	€ f	6,659 10.29 207 21 10.07 7,368	€	20,470 9.91 N/A N/A N/A	€	23,092 10.10 N/A N/A N/A 18,474
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class:	€ £ \$	6,659 10.29 207 21 10.07 7,368 633 11.63	€ \$	20,470 9.91 N/A N/A N/A 12,829 1,164 11.02	€ \$	23,092 10.10 N/A N/A N/A 18,474 1,671 11.06
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation	€ f f	6,659 10.29 207 21 10.07 7,368 633 11.63	€ \$	20,470 9.91 N/A N/A N/A 12,829 1,164 11.02	€ \$	23,092 10.10 N/A N/A 18,474 1,671 11.06
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class:	€ £ \$	6,659 10.29 207 21 10.07 7,368 633 11.63	€ \$ \$	20,470 9.91 N/A N/A N/A 12,829 1,164 11.02	€ \$ \$	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share	£ £ \$ \$ \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571	€ \$ \$	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521	€ \$ \$	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share	£ £ \$ \$ \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571	€ \$ \$	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99	€ \$ \$ \$	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class: Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged):	€ £ £ \$ \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59	€ \$ \$	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99	€ \$ \$ \$	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class: Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation	€ £ £ \$ \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59	€ \$ \$	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99	€ \$ \$	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class: Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding	€ £ £ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ €	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59 18,008 1,824	€ \$ \$	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99 44,471 4,656	€ \$ \$	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation	€ £ \$ \$ \$ \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59 18,008 1,824 9.88	\$ \$ \$ €	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55	\$ \$ \$ € €	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03 9,227 944 9.77
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share	€ £ £ \$ \$ \$ \$ \$ € € \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634	€ \$ \$ € €	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55	\$ \$ \$ \$ \$ € € • • • • • • •	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03 9,227 944 9.77
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation	€ £ £ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ €	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59 18,008 1,824 9.88	€ \$ \$ € €	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55	\$ \$ \$ \$ \$ € € • • • • • • •	23,092 10.10 N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03 9,227 944 9.77
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share Z Class:	€ £ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634 11.01	<pre>\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ </pre>	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55 22,367 2,147 10.42	<pre>\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ </pre>	23,092 10.10 N/A N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250 10.44
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share Z Class: Income	€ £ £ \$ \$ \$ \$ \$ € € \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634 11.01	<pre>\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ </pre>	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55 22,367 2,147 10.42	<pre>\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ </pre>	23,092 10.10 N/A N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250 10.44
Shares issued and outstanding NAV per share Institutional GBP (Hedged): Income Shares issued and outstanding NAV per share Investor: Accumulation Shares issued and outstanding NAV per share E Class: Accumulation Shares issued and outstanding NAV per share E Class EUR (Hedged): Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share H Institutional: Accumulation Shares issued and outstanding NAV per share Z Class:	€ £ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	6,659 10.29 207 21 10.07 7,368 633 11.63 412,185 35,571 11.59 18,008 1,824 9.88 18,000 1,634 11.01	<pre>\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ </pre>	20,470 9.91 N/A N/A 12,829 1,164 11.02 412,347 37,521 10.99 44,471 4,656 9.55 22,367 2,147 10.42	<pre>\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$</pre>	233,199 23,092 10.10 N/A N/A N/A 18,474 1,671 11.06 467,026 42,334 11.03 9,227 944 9.77 33,914 3,250 10.44 917,450 90,541 10.13

20. REGULATORY AND LITIGATION MATTERS

The Company is not named as a defendant in any material litigation or arbitration proceedings and is not aware of any material litigation or claim pending or threatened against it.

The foregoing speaks only as of 31 December 2023.

21. CREDIT FACILITY

PIMCO Funds: Global Investors Series plc acting on behalf of each of the PIMCO Asia High Yield Bond Fund, the Global High Yield Bond Fund and the US High Yield Bond Fund (collectively the "Funds" and each a "Fund") entered into a fourth amended and restated credit facility dated as of 18 August 2023 (the "Credit Agreement") between, amongst others, the Funds, certain lenders including MUFG Bank Ltd. ("MUFG") (as lenders) and MUFG in its capacity as agent and lead arranger.

Each Fund is permitted to utilise the facility for temporary purposes in accordance with the relevant Fund's investment policies.

The aggregate commitment available for utilisation by the Funds is, subject to the terms of the Credit Agreement, \$240,000,000. The sub-limits for each Fund are: Global High Yield Bond Fund-\$95,000,000; US High Yield Bond Fund-\$60,000,000 and PIMCO Asia High Yield Bond Fund-\$85,000,000. The total amount available to the Funds, together with the other borrowers (collectively, the "Borrowers") is, subject to the terms of the Credit Agreement, \$268,000,000 (the "Aggregate Commitment Amount"). The Borrowers may, subject to the terms of the Credit Agreement, request an increase of up to \$332,000,000 the Aggregate Commitment Amount (up to a maximum increased commitment of \$600,000,000). This increased commitment would be available for utilisation by the Borrowers in accordance with the terms of the Credit Agreement.

There are two rates of interest available under the Credit Agreement. Each Fund, when utilising a loan will elect which interest rate will apply to all or a portion of the relevant loan with the applicable interest rate being determined by reference to (i) the Alternate Base Rate or (ii) the Adjusted Daily Simple SOFR.

The Alternate Base Rate is for any day, the greater of (i) Federal Funds Rate (as defined in the Credit Agreement) or (ii) the Overnight Bank Funding Rate (as defined in the Credit Agreement), as in effect on such date. Each loan bearing interest calculated by reference to the Alternate Base Rate shall bear interest on the outstanding principal amount thereof for the period commencing on the date when such loan is made up to but not including the date such loan is repaid in full, at a rate per annum equal to the Alternative Base Rate plus the Applicable Margin (being 1.125%).

The Adjusted Daily Simple SOFR means an interest rate per annum equal to (a) Daily Simple SOFR (as defined in the Credit Agreement) plus (b) 0.10%. Each loan bearing interest calculated by reference to the Adjusted Daily Simple SOFR shall bear interest on the outstanding principal amount thereof, for the period commencing with the date such loan is made or continued through and including the date such loan is repaid in full, at a rate per annum equal to Adjusted Daily Simple SOFR plus the Applicable Margin (being 1.125%).

Any loan is, subject to the terms of the Credit Agreement, repayable on the earlier of 60 days of drawdown or 16 August 2024 unless repayable sooner in accordance with the terms of the Credit Agreement.

All loans are provided on an unsecured basis and the recourse of the Lenders to a Fund is limited to the assets of such Fund.

As at 31 December 2023 and 31 December 2022, none of the Funds had borrowings under the Credit Agreement.

22. SECURITIES FINANCING TRANSACTIONS REGULATION

Securities Financing Transactions Regulation ("SFTR") introduces reporting and disclosure requirements for Securities Financing Transactions ("SFTs") and total return swaps. SFTs are specifically defined as per Article 3(11) of the SFTR as follows:

- a repurchase/reverse repurchase agreement,
- securities or commodities lending/borrowing,
- a buy-sellback or sale-buyback transaction, or
- a margin lending transaction.

(a) Global Data and Concentration of SFT Counterparties

As at 31 December 2023 the Funds held total return swaps and the following types of SFTs:

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Transactions

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 31 December 2023, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

	31-Dec-2023			
Fund	Fair Value (000S)		% of Net Assets	
PIMCO Asia High Yield Bond Fund	(0003)		Net Assets	
Repurchase Agreements SSB	\$	3,856	0.16	
Reverse Repurchase Agreements BPS		(12,951)	(0.53)	
Asia Strategic Interest Bond Fund Repurchase Agreements SSB	\$	252	0.14	
Reverse Repurchase Agreements BPS		(505)	(0.28)	
PIMCO Balanced Income and Growth Fund Total Return Swaps	¢	(2.4)	(0.04)	
CBK	\$	(34)	(0.01)	
MEI		28	0.01	
MYI		(261)	(0.04)	
Total		(267)	(0.04)	
Repurchase Agreements DEU		9,600	1.43	
FICC		2,484	0.37	
SSB		520	0.08	
Total		12,604	1.88	
PIMCO Capital Securities Fund Repurchase Agreements FICC	\$	7,572	0.15	
Reverse Repurchase Agreements BPS		(34,160)	(0.66)	
BRC		(5,159)	(0.10)	
IND		(29,387)	(0.57)	
JPS		(42,901)	(0.84)	
MYI		(13,355)	(0.26)	
RCE		(2,375)	(0.05)	
SCX		(52,323)	(1.02)	
WFS		(52,545)	(1.02)	
Total	(232,205)	(4.52)	
PIMCO Climate Bond Fund Repurchase Agreements BOS	\$	5,800	2.21	
Reverse Repurchase Agreements JML	<u> </u>	(803)	(0.31)	

	31-Dec-2023			
Fund	Ī	air Value (000S)	% of Net Assets	
Commodity Real Return Fund Total Return Swaps				
BPS	\$	(394)	(0.05)	
CBK		(588)	(0.07)	
CIB		(27)	0.00	
GST		(866)	(0.10)	
JPM		(794)	(0.09)	
MAC		(422)	(0.05)	
MEI		(33)	(0.01)	
SOG		(7)	0.00	
Total		(3,131)	(0.37)	
Repurchase Agreements				
BPS		40,300	4.69	
FICC		42,718	4.98	
Total		83,018	9.67	
Reverse Repurchase Agreements BSN		(61,063)	(7.11)	
CIB		(293,867)	(34.21)	
GRE		(41,128)	(4.79)	
Total		(396,058)	(46.11)	
PIMCO Credit Opportunities Bond Fund Total Return Swaps	_	()	()	
BPS Repurchase Agreements	\$	(366)	(0.37)	
SSB Reverse Repurchase Agreements		737	0.74	
Oiversified Income Fund		(2,942)	(2.94)	
Repurchase Agreements BSN	\$	83,422	1.12	
CEW	Ψ	910,056	12.24	
DEU			1.09	
		81,400		
FICC		104,525	1.40	
IND		42,068	0.57	
Total		1,221,471	16.42	
Reverse Repurchase Agreements BPS		(1,261)	(0.02)	
BRC		(22,929)	(0.31)	
JML		(14,371)	(0.19)	
MYI		(11,115)	(0.15)	
Total		(49,676)	(0.67)	
Diversified Income Duration Hedged Fund Repurchase Agreements		(15,010)	(0.07)	
BPS	\$	32,300	7.82	
BSN		34,900	8.46	
FICC		2,352	0.57	
Total		69,552	16.85	
Reverse Repurchase Agreements JML		(529)	(0.13)	
Diversified Income ESG Fund Repurchase Agreements				
BOS Dynamic Bond Fund	\$	3,000	5.21	
Repurchase Agreements BPS	\$	382,440	11.10	
BRC		136,900	3.97	
DEU		160,000	4.64	
FICC		55,076	1.60	
Total		734,416	21.31	
Reverse Repurchase Agreements BPS		(537)	(0.01)	
JML		(192)	(0.01)	
MBC		(625)	(0.01)	
Total				
IVIAI		(1,354)	(0.04)	

	31-Dec-2023		
		ir Value	% of
Fund	((000S)	Net Assets
Dynamic Multi-Asset Fund Total Return Swaps			
BOA	€	(347)	(0.01)
BPS		(11)	0.00
JPM		30	0.00
RBC		67	0.00
Total		(261)	(0.01)
Repurchase Agreements BPS		256,700	7.86
CEW		70,000	2.15
FICC		32,149	0.99
Total		358,849	11.00
Emerging Local Bond Fund Reverse Repurchase Agreements			
BPS	\$ ((103,811)	(3.60)
BRC	((154,191)	(5.36)
JML		(6,409)	(0.22)
MBC		(16,938)	(0.59)
Total	((10,330)	(9.77)
Emerging Local Bond ESG Fund Repurchase Agreements			(511.1)
BPS Reverse Repurchase Agreements	\$	15,600	15.23
BPS		(722)	(0.70)
Emerging Markets Bond Fund Repurchase Agreements FICC	\$	2,599	0.07
Reverse Repurchase Agreements BPS	((122,193)	(3.19)
BRC		(7,473)	(0.19)
BSN	(180,824)	(4.70)
MYI	,	(5,169)	(0.13)
NOM		(9,980)	(0.26)
SCX		(77,088)	(2.00)
Total	((402,727)	(10.47)
Emerging Markets Bond ESG Fund Repurchase Agreements		, ,	
DEU	\$	3,400	0.13
FICC		3,494	0.13
SAL		6,800	0.25
Total		13,694	0.51
Reverse Repurchase Agreements BPS		(74,306)	(2.76)
BRC		(17,281)	(0.65)
BSN		(17,261)	(0.63)
SCX		(22,112)	(0.81)
		(49,858)	(1.85)
TDM Total	,	(35,833)	(1.33)
Total Sale-buyback Financing Transactions	(214,833)	(7.97)
BRC		(44,884)	(1.66)
GSC		(11,781)	(0.44)
Total Emerging Markets Corporate Bond Fund		(56,665)	(2.10)
Repurchase Agreements FICC	\$	993	0.63
Reverse Repurchase Agreements BPS		(166)	(0.11)
PIMCO Emerging Markets Opportunities Fund Repurchase Agreements			
SSB	\$	6,274	2.22
Reverse Repurchase Agreements BOS		(5,271)	(1.86)

	31-Dec-2023		
		ir Value	% of
Fund		(000S)	Net Assets
Emerging Markets Short-Term Local Currency Fund			
Repurchase Agreements			
SSB	\$	158	0.79
PIMCO ESG Income Fund			
Repurchase Agreements BOS	\$	8,200	3.02
Furo Bond Fund	Þ	0,200	3.02
Repurchase Agreements			
COM	€	95,300	5.70
FICC		2,281	0.14
Total		97,581	5.84
Reverse Repurchase Agreements		(4.0.44)	(0.05)
BPS		(1,041)	(0.06)
Euro Credit Fund			
Repurchase Agreements BPS	€	13,700	2.55
FICC		737	0.14
Total		14,437	2.69
Reverse Repurchase Agreements			
BPS		(1,403)	(0.26)
JML		(6,045)	(1.12)
MBC		(728)	(0.14)
Total		(8,176)	(1.52)
Euro Income Bond Fund			
Repurchase Agreements COM	€	133,900	9.66
FICC	- u	4,075	0.29
Total		137,975	9.95
Reverse Repurchase Agreements		, , , , , ,	
BPS		(324)	(0.03)
BRC		(3,765)	(0.27)
JML		(179)	(0.01)
Total		(4,268)	(0.31)
Euro Long Average Duration Fund			
Repurchase Agreements BPS	€	50,700	5.48
FICC	- C	1,634	0.18
Total		52,334	5.66
Reverse Repurchase Agreements		, , , , ,	
BRC		(10,485)	(1.13)
Euro Short-Term Fund			
Repurchase Agreements	C	12 400	C 41
BPS	€	12,400	6.41
PIMCO European High Yield Bond Fund Repurchase Agreements			
BPS	€	30,300	8.24
Reverse Repurchase Agreements			
BPS		(601)	(0.17)
MYI		(1,257)	(0.34)
Total		(1,858)	(0.51)
PIMCO European Short-Term Opportunities			
Fund Repurchase Agreements			
BPS	€	1,000	0.77
Global Advantage Fund			
Repurchase Agreements			
FICC	\$	534	0.12
Global Bond Fund			
Repurchase Agreements BPS	\$	76,000	0.50
CEM	Þ	76,000 159,260	0.58 1.22
FICC		93,314	0.71
IND		43,343	0.71
Total		371,917	2.84
Reverse Repurchase Agreements		,=	
BPS		(328)	0.00
JML		(289)	0.00
Total		(617)	0.00

	31-Dec	-2023 % of
Fund	(000S)	Net Assets
Global Bond ESG Fund		
Repurchase Agreements		
BOS	\$ 91,000	2.56
FICC	74,958	2.10
Total	165,958	4.66
Global Bond Ex-US Fund Total Return Swaps		
BPS	\$ (1,160)	(0.14)
JPM	(368)	(0.05)
MYC	(85)	(0.01)
Total	(1,613)	(0.20)
Repurchase Agreements FICC	1,005	0.13
Global High Yield Bond Fund Reverse Repurchase Agreements BPS	\$ (3,690)	(0.12)
BRC	(1,985)	(0.12)
BSN	(6,109)	(0.21)
JML	(6,912)	(0.23)
MYI	(1,421)	(0.05)
TDM	(436)	(0.01)
Total	(20,553)	(0.69)
Global Investment Grade Credit Fund Repurchase Agreements		
CEW	\$ 151,676	1.41
DEU	22,200	0.21
FICC Total	3,237	0.03 1.65
Reverse Repurchase Agreements	177,113	1.00
BPS	(4,457)	(0.04)
BRC	(2,084)	(0.02)
JML	(1,287)	(0.01)
Total	(7,828)	(0.07)
Global Investment Grade Credit ESG Fund Repurchase Agreements SSB	\$ 1,300	0.06
Reverse Repurchase Agreements BOS	(2,191)	(0.10)
BPS	(617)	(0.10)
BRC	(30,730)	(1.42)
JML	(1,755)	(0.08)
MBC	(382)	(0.02)
SCX	(72,357)	(3.33)
Total	(108,032)	(4.98)
Sale-buyback Financing Transactions BPG	(36,861)	(1.70)
Global Low Duration Real Return Fund Repurchase Agreements		
FICC	\$ 2,889	0.25
Reverse Repurchase Agreements BOS	(2 072)	(0.33)
BRC	(3,872) (9,365)	(0.80)
CIB	(604,777)	(51.38)
Total	(618,014)	(52.51)
Sale-buyback Financing Transactions BPG	(2,463)	(0.21)
TDM	(22,223)	(1.89)
Total	(24,686)	(2.10)
Global Real Return Fund Repurchase Agreements FICC	\$ 2,878	0.12
Reverse Repurchase Agreements CIB	(193,455)	(8.13)
NOM	(378,792)	(15.91)
SCX	(70,474)	(2.96)
STR	(914,247)	(38.39)
Total	(1,556,968)	(65.39)
	, , /	

	31-Dec-2023		
	Fair Value	% of	
Fund	(000S)	Net Assets	
Income Fund Total Return Swaps			
MYC	\$ (28)	0.00	
Repurchase Agreements			
CEW	265,433	0.38	
FICC	9,035	0.01	
Total	274,468	0.39	
Reverse Repurchase Agreements JML	(495)	0.00	
Income Fund II	(/		
Sale-buyback Financing Transactions	¢ (2.572)	(2.05)	
MSC Inflation Multi-Asset Fund	\$ (3,572)	(2.85)	
Total Return Swaps			
ВОА	\$ 0	0.00	
CBK	(32)	(0.01)	
JPM	(154)	(0.06)	
MAC	(178)	(0.07)	
MYI	0	0.00	
Total	(364)	(0.14)	
Repurchase Agreements	264	0.14	
Poverce Penurchase Agreements	364	0.14	
Reverse Repurchase Agreements GRE	(15,063)	(5.95)	
Sale-buyback Financing Transactions	(12/222)	(5:52)	
TDM	(1,229)	(0.49)	
Low Average Duration Fund			
Repurchase Agreements			
FICC	\$ 59,744	7.38	
JPS	100	0.01	
SAL	40,900	5.05	
Total Deverse Deputishes Agreements	100,744	12.44	
Reverse Repurchase Agreements STR	(525,595)	(64.90)	
Sale-buyback Financing Transactions MSC	(44.270)	/E /17\	
	(44,279)	(5.47)	
Low Duration Global Investment Grade Credit Fund			
Repurchase Agreements			
FICC	\$ 678	0.07	
Reverse Repurchase Agreements	(6.072)	(0.72)	
BOS Solo bushock Financing Transactions	(6,973)	(0.72)	
Sale-buyback Financing Transactions BRC	(4,817)	(0.50)	
Low Duration Income Fund		, ,	
Repurchase Agreements			
BOS	\$ 6,700	0.33	
BRC	65,000	3.20	
CEW	204,763	10.09	
FICC	69,021	3.40	
Total	345,484	17.02	
Low Duration Opportunities Fund			
Repurchase Agreements FICC	\$ 2,805	0.36	
Reverse Repurchase Agreements	\$ 2,003	0.50	
BPS	(268)	(0.04)	
SCX	(14,817)	(1.88)	
Total	(15,085)	(1.92)	
PIMCO MLP & Energy Infrastructure Fund			
Total Return Swaps	¢ (442)	(0.40)	
BOA	\$ (113)	(0.12)	
CBK	(13)	(0.01)	
FAR	(3)	0.00	
JPM MYI	(69)	(0.07)	
Total	(53) (251)	(0.05)	
Repurchase Agreements	(251)	(0.25)	
SSB	631	0.64	

Notes to Financial Statements (Cont.)

	31-Dec-2023		
		Value	% of
Fund	(0	00S)	Net Assets
Mortgage Opportunities Fund			
Repurchase Agreements BPS	\$ 3	1,900	3.45
FICC		7,068	4.00
Total		8,968	7.45
Reverse Repurchase Agreements		,0,500	7.15
BOS	(5	5,855)	(6.04)
Sale-buyback Financing Transactions BPG		(823)	(0.09)
StocksPLUS [™] Fund Total Return Swaps			
CBK	\$	(214)	(0.01)
FAR		(1,104)	(0.06)
JPM	((1,272)	(0.06)
RBC	((3,302)	(0.16)
TOR		(8)	0.00
UAG		(69)	(0.01)
Total	((5,969)	(0.30)
Repurchase Agreements			
BOS		0,000	6.62
BPS		9,700	5.08
BRC		88,800	1.98
DEU	1	1,000	0.56
FICC		1,388	0.07
GSC	5	50,000	2.55
SAL	15	5,000	7.89
TDM	5	8,700	2.99
Total	54	4,588	27.74
PIMCO StocksPLUS™ AR Fund Total Return Swaps BOA	\$	(3)	(0.02)
BRC		(5)	(0.05)
CBK		(7)	(0.07)
RBC		(27)	(0.24)
Total		(42)	(0.38)
Repurchase Agreements BOS		900	8.05
SSB		195	1.75
Total	_	1,095	9.80
Strategic Income Fund Repurchase Agreements FICC	\$	605	0.13
Reverse Repurchase Agreements			
GRE		(19,197)	(6.49)
SCX		(3,928)	(0.87)
Total	(3	3,125)	(7.36)
Sale-buyback Financing Transactions TDM	((1,037)	(0.23)
Total Return Bond Fund Repurchase Agreements FICC	\$	732	0.02
Reverse Repurchase Agreements BRC	((1,947)	(0.04)
MBC		(1,299)	(0.03)
Total		(3,246)	(0.07)
PIMCO TRENDS Managed Futures Strategy Fund			
Total Return Swaps MEI	\$	506	0.21
Repurchase Agreements DEU	1	7,200	7.15
			0.53
SSB		1,266	0.55

	31-Dec-2023			
Fund		ir Value (000S)	% of Net Assets	
UK Corporate Bond Fund Repurchase Agreements	C	255	0.07	
FICC SCX	£	255 5.200	0.07	
Total		5,455	1.51	
Reverse Repurchase Agreements BPS		(506)	(0.14)	
MEI		(20,086)	(5.56)	
Total		(20,592)	(5.70)	
UK Long Term Corporate Bond Fund Repurchase Agreements SCX	£	6,500	2.00	
Reverse Repurchase Agreements BPS		(168)	(0.05)	
CEW		(2,697)	(0.83)	
MEI		(1,081)	(0.34)	
Total		(3,946)	(1.22)	
US High Yield Bond Fund Repurchase Agreements FICC	\$	912	0.05	
Reverse Repurchase Agreements BOS		(6,071)	(0.33)	
BPS		(1,042)	(0.05)	
MYI		(1,087)	(0.06)	
Total		(8,200)	(0.44)	
US Investment Grade Corporate Bond Fund Repurchase Agreements FICC	\$	259	0.05	
1100	Ų	233	0.03	
US Short-Term Fund Repurchase Agreements FICC	\$	4,561	0.25	
Sale-buyback Financing Transactions BPG		(32,279)	(1.74)	
MSC		(11,615)	(0.63)	
Total		(43,894)	(2.37)	

- Repurchase Agreements
- Reverse Repurchase Agreements
- Sale-Buyback Transactions

The fair value of assets/(liabilities) across all SFTs and total return swaps as at 31 December 2022, grouped by SFT type(s) and the ten largest counterparties are as follows (if fewer than ten counterparties are used then all counterparties are detailed).

	31-Dec-2022			
Fund	Fair Value % of (000S) Net Asse			
PIMCO Asia High Yield Bond Fund Repurchase Agreements SSB	\$ 2	20,572	0.69	
Asia Strategic Interest Bond Fund Repurchase Agreements SSB	\$	820	0.26	
PIMCO Balanced Income and Growth Fund Total Return Swaps BOA	\$	384	0.05	
BPS		62	0.01	
BRC		(49)	(0.01)	
GST		(2)	0.00	
JPM		192	0.03	
MBC		(33)	0.00	
MEI		7	0.00	
MYI		(122)	(0.03)	
SOG		118	0.02	
Total		557	0.07	

	31-Dec-2022			
	F	air Value	% of	
Fund		(000S)	Net Assets	
Repurchase Agreements		7.000		
BPS	\$	7,300	0.97	
FICC		11,236	1.50	
Total		18,536	2.47	
PIMCO Capital Securities Fund				
Repurchase Agreements FICC	\$	10,172	0.18	
Reverse Repurchase Agreements	ψ	10,172	0.10	
BPS		(71,348)	(1.25)	
BRC		(4,860)	(0.08)	
BYR		(59,977)	(1.05)	
FBF		(2,857)	(0.05)	
IND		(171,111)	(2.98)	
JML		(135,138)	(2.36)	
SCX		(133,184)	(2.34)	
Total		(578,475)	(10.11)	
PIMCO Climate Bond Fund				
Repurchase Agreements				
TDM	\$	36,800	12.57	
Commodity Real Return Fund				
Total Return Swaps				
BPS	\$	(2,955)	(0.21)	
CBK		(2,457)	(0.18)	
CIB		(334)	(0.02)	
FBF		(181)	(0.01)	
GST		(3,476)	(0.25)	
JPM		(345)	(0.03)	
MAC		1,137	0.08	
MEI		(251)	(0.02)	
SOG		(497)	(0.04)	
Total		(9,359)	(0.68)	
Repurchase Agreements		C12	0.04	
FICC IND		613 58,500	0.04 4.28	
Total			4.20	
Reverse Repurchase Agreements		59,113	4.32	
BOS		(485)	(0.04)	
CIB		(331,976)	(24.23)	
GRE		(67,687)	(4.94)	
RCY		(25,154)	(1.84)	
Total		(425,302)	(31.05)	
Sale-buyback Financing Transactions				
BOS		(17,959)	(1.31)	
PIMCO Credit Opportunities Bond Fund				
Total Return Swaps				
BPS	\$	(160)	(0.16)	
Repurchase Agreements		6 200	C 10	
BPS FICC		6,300 610	6.48	
Total		6,910	0.63 7.11	
		0,910	7.11	
Diversified Income Fund				
Repurchase Agreements BOS	\$	500,000	5.71	
BRC	¥	568,200	6.49	
CIB		580,100	6.63	
FICC		41,323	0.47	
MBC		56,700	0.65	
Total		1,746,323	19.95	
Reverse Repurchase Agreements		,,,,,,,,	.5.55	
BRC		(4,363)	(0.05)	
JML		(2,283)	(0.03)	
Total		(6,646)	(0.08)	
Diversified Income Duration Hedged Fund				
Repurchase Agreements				
FICC	\$	102,832	18.21	

	31-Dec-2022			
	Fair Value %			
Fund		(000S)	Net Assets	
Dynamic Bond Fund				
Repurchase Agreements			20.24	
BRC	\$	1,055,700	30.31	
FICC		2,892	0.08	
SAL		87,100	2.50	
<u>Total</u>		1,145,692	32.89	
Reverse Repurchase Agreements DBL		(2,164)	(0.06)	
Dynamic Multi-Asset Fund Total Return Swaps				
BPS	€	440	0.01	
JPM		146	0.00	
MEI		80	0.00	
Total		666	0.01	
Repurchase Agreements				
BPS		22,818	0.45	
CDI		100,000	1.96	
FICC		1,786	0.03	
Total		124,604	2.44	
Reverse Repurchase Agreements		,		
BPS		(17,828)	(0.35)	
Emerging Local Bond Fund				
Reverse Repurchase Agreements BPS	\$	(39,132)	(2.04)	
BRC	Ą	(46,181)	(2.41)	
Total				
		(85,313)	(4.45)	
Emerging Markets Bond Fund Repurchase Agreements FICC	\$	9,160	0.28	
Reverse Repurchase Agreements	Ą	3,100	0.20	
BPS		(36,659)	(1.11)	
BRC		(16,023)	(0.48)	
MBC		(1,622)	(0.45)	
MEI		(21,052)	(0.64)	
Total		(75,356)	(2.28)	
		(13,330)	(2.20)	
Emerging Markets Bond ESG Fund Repurchase Agreements	¢	0.264	0.27	
FICC	\$	9,261	0.37	
NOM		35,400	1.42	
Total		44,661	1.79	
Reverse Repurchase Agreements BPS		(21,023)	(0.84)	
BRC		(6,168)	(0.25)	
MEI		(4,460)	(0.18)	
NOM Total		(7,189)	(0.29)	
Total Emerging Markets Corporate Bond Fund		(38,840)	(1.56)	
Repurchase Agreements		6.400	2.64	
BPS	\$	6,100	3.61	
FICC		2,286	1.35	
Total		8,386	4.96	
PIMCO Emerging Markets Opportunities Fund Repurchase Agreements				
SSB	\$	706	0.35	
Emerging Markets Short-Term Local Currency Fund Repurchase Agreements				
SAL	\$	2,500	11.95	
SSB	Ţ	266	1.27	
Total		2,766	13.22	
PIMCO ESG Income Fund		_,, 00		
Repurchase Agreements				
BPS	\$	44,400	18.66	

Euro Bond Fund Repurchase Agreements BPS FICC File Sprome File Sprome S		31-Dec-2022			
Euro Bond Fund Repurchase Agreements BPS € 10,900 0.57 FICC 615 0.03 Total 11,515 0.60 Euro Credit Fund Repurchase Agreements BPS € 7,400 1.21 FICC 921 0.15 IND 36,300 5.95 Total 44,621 7.31 Euro Income Bond Fund Repurchase Agreements BPS € 16,600 7.38 FICC 3,858 0.29 Total 210,458 8.90 Euro Long Average Duration Fund Repurchase Agreements BPS € 1,500 1.36 Euro Long Average Duration Fund Repurchase Agreements BPS € 14,100 3.99 Euro Short-Term Fund Repurchase Agreements BPS € 3,700 2.12 Euro Long Average Duration Fund Repurchase Agreements BPS € 3,700 2.12 Euro Long Average Duration Fund Repurchase Agreements BPS € 3,700 2.12 Euro Long Average Duration Fund Repurchase Agreements BPS € 3,700 2.12 Euro Long Average Duration Fund Repurchase Agreements BPS € 3,700 2.12 Euro Long Average Duration Fund Repurchase Agreements BPS € 3,700 2.12 Euro Long Average Duration Fund Repurchase Agreements BPS € 4,400 2.08 Euro Long Average Duration Fund Repurchase Agreements BPS € 4,400 2.08 Euro Long Average Duration Fund Repurchase Agreements BPS € 4,400 2.08 Euro Long Agreements BPS € 4,400 2.08 Euro Long Agreements BPS € 4,400 2.08 Euro Long Agreements BPS § 660,000 5.77 Euro Long Agreements BPS § 660,000 5.77 Euro Long Agreements BPS § 660,000 5.77 Euro Long Agreements BPS § 660,000 5.77 Euro Long Agreements BPS § 660,000 5.77 Euro Long Agreements BPS § 660,000 5.77 Euro Long Agreements BPS \$ 660,000 5.77 5.77 5.79 5.7		F		% of	
Repurchase Agreements BPS € 10,900 0.57 FICC 615 0.03 Total 11,515 0.60 Euro Credit Fund Repurchase Agreements BPS € 7,400 1.21 Repurchase Agreements BPS € 7,400 1.21 IND 36,300 5.95 Total 44,621 7.31 Euro Income Bond Fund Repurchase Agreements BPS € 16,600 1.23 COM 100,000 7.38 FICC 3,858 0.29 Total 120,458 8.90 Euro Short-Term Fund Repurchase Agreements BPS € 15,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements BPS € 14,100 3.94 FICC \$ 1,48 0.34 Reverse Repurchase Agreements BPS \$ 660,000 5.77 CIB \$ 562,700			(000S)	Net Assets	
PPS					
Total	1 3	€	10,900	0.57	
Euro Credit Fund Repurchase Agreements BPS € 7,400 1.21 FICC 921 0.15 IND 36,300 5.95 Total 44,621 7.31 Euro Income Bond Fund Repurchase Agreements BPS € 16,600 1.23 COM 100,000 7.38 FICC 3,858 0.29 Total 120,458 8.90 Euro Long Average Duration Fund Repurchase Agreements BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 FICC 5 1,408 0.34 Repurchase Agreements ME (1,504) (0.37) Global Bond Fund Repurchase Agreements ME (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF \$ (1,682) (0.01) Total 1,346,970 11.79 Reverse Repurchase Agreements BPS \$ 275,900 8.88 BPS BPS \$ 275,900 8.88 BPS BPS \$ 275,900 8.88 BPS BPS \$ 275,900 8.88 BPS BPS \$ 275,900 8.89 BPS BPS \$ 275,900 BPS BPS \$ 275,900 BPS BPS \$ 275,900 BPS BPS BPS \$ 275,900 BPS BPS \$ 275,900 BPS BPS BPS BPS BPS BPS BPS BPS BPS BPS BPS BPS BPS BPS B	FICC		615	0.03	
Repurchase Agreements BPS F, 7,400 1.21	Total		11,515	0.60	
## FS	Euro Credit Fund				
FICC IND 36,300 5.95 Total 44,621 7.31 Euro Income Bond Fund Repurchase Agreements BPS COM 100,000 7.38 FICC 3,858 0.29 Total 120,458 8.90 Euro Long Average Duration Fund Repurchase Agreements BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements FICC \$ 1,408 0.34 Reverse Repurchase Agreements MEI Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 5 1,408 0.34 Global Bond Fund Repurchase Agreements FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF \$ 1,682 0.001 FICC 124,270 1.09 Reverse Repurchase Agreements FBF \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total 1,157,847 37.28 Global Bond Ex-US Fund Total 1,157,847 37.28 Global Bond Ex-US Fund Total 1,157,847 37.28 Global Bond Ex-US Fund Total 1,157,847 37.28 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM Repurchase Agreements FICC \$ 7,812 0.25 NOM Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37			7.400	4.24	
Total		€			
Total					
Euro Income Bond Fund					
Repurchase Agreements BPS COM COM 100,000 7.38 FICC 3,858 0.29 Total 120,458 8.90 Euro Long Average Duration Fund Repurchase Agreements BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS FICC S1,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS Global Advantage Fund Repurchase Agreements BPS Global Bond Fund Repurchase Agreements BPS S60,000 5.77 CIB Global Bond Fund Repurchase Agreements BPS FICC S1,408 0.34 Reverse Repurchase Agreements BPS S60,000 5.77 CIB S62,700 4.93 FICC 51,407 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS S275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total Return Swaps BOA BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC S68,047 18.29 Total 518 0.07 Repurchase Agreements FICC 568,047 18.29 Total 518 0.07 Repurchase Agreements FICC 568,047 18.29 Total 518 0.07 Repurchase Agreements FICC 568,047 18.29 Total 518 0.07 Repurchase Agreements FICC 57,812 5,78			44,021	7.51	
BPS					
FICC 3,858 0.29 Total 120,458 8.90 Euro Long Average Duration Fund Repurchase Agreements BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements MEI (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FPF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund 1,157,847 37.28 Global Bond Ex-US Fund 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC 5.7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements FICC 5,516 (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)		€	16,600	1.23	
Total 120,458 8.90 Euro Long Average Duration Fund Repurchase Agreements BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements FICC \$ 1,408 0.34 Reverse Repurchase Agreements MEI (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BBC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund 1,157,847 37.28 Global Bond Ex-US Fund Total 1,625 0.23 182 0.03	COM		100,000		
Euro Long Average Duration Fund Repurchase Agreements BPS Euro Short-Term Fund Repurchase Agreements BPS Film Co European High Yield Bond Fund Repurchase Agreements BPS Film Co European Short-Term Opportunities Fund Repurchase Agreements BPS Film Co European Short-Term Opportunities Fund Repurchase Agreements BPS Film Co European Short-Term Opportunities Fund Repurchase Agreements BPS Film Co European Short-Term Opportunities Fund Repurchase Agreements BPS Film Co European Short-Term Opportunities Fund Repurchase Agreements BPS Film Co European Short-Term Opportunities Fund Repurchase Agreements Film Co European Short-Term Opportunities Fund Reverse Repurchase Agreements BPS Film European Short-Term Opportunities Fund Reverse Repurchase Agreements BPS Film European Short-Term Opportunities Fund Total Reverse Repurchase Agreements BPS Film European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Total European Short-Term Opportunities Fund Repurchase Agreements Film European Short-Term Opportunities Fund European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund India European Short-Term Opportunities Fund Indi					
Repurchase Agreements BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements FICC \$ 1,408 0.34 Reverse Repurchase Agreements MEI \$ 660,000 5.77 CIB 562,700 4.93 FICC 1,346,970 11.79 CIB 562,700 4.93 FICC 1,346,970 11.79 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 BPS 315 0.04 BPS 315 0.04 MYC 21 0.00 Total	Total		120,458	8.90	
BPS € 1,500 1.36 Euro Short-Term Fund Repurchase Agreements BPS € 14,100 3.99 PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements FICC \$ 1,408 0.34 Reverse Repurchase Agreements MEI (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF \$ 660,000 5.77 Global Bond ESG Fund Repurchase Agreements FBF \$ 1,346,970 11.79 Reverse Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total 1,625 0.23 Total 518 0.07 Repurchase Agreements					
Euro Short-Term Fund Repurchase Agreements BPS PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12 PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS Global Advantage Fund Repurchase Agreements MEI Global Bond Fund Repurchase Agreements BPS \$ 1,408 0.34 Reverse Repurchase Agreements MEI Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total Return Swaps BOA BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total Total 1,1412 0.37 Reverse Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 1,1412 0.37 Reverse Repurchase Agreements BRC \$ 7,812 0.25 NOM 3,600 0.12 Total 1,1412 0.37 Reverse Repurchase Agreements BRC \$ 5,516 (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)		€	1 500	1 36	
Repurchase Agreements BPS PIMCO European High Yield Bond Fund Repurchase Agreements BPS PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS Global Advantage Fund Repurchase Agreements FICC Reverse Repurchase Agreements MEI Global Bond Fund Repurchase Agreements BPS FICC FICC FICC FICC FICS FICC FI		C	1,500	1.50	
PIMCO European High Yield Bond Fund Repurchase Agreements BPS € 3,700 2.12					
Repurchase Agreements BPS FINCO European Short-Term Opportunities Fund Repurchase Agreements BPS Global Advantage Fund Repurchase Agreements FICC S 1,408 Reverse Repurchase Agreements BPS S 660,000 S.77 CIB S 562,700 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) Global Bond ESG Fund Repurchase Agreements BPS S 275,900 Reverse Repurchase Agreements BPS S 275,900 Reverse Repurchase Agreements BPS S 275,900 Repurchase Agreements BPS S 11,57,847 Total 1,157,847 Total Total Return Swaps BOA BPS MYC Total Tot	1 3	€	14,100	3.99	
PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS	PIMCO European High Yield Bond Fund				
PIMCO European Short-Term Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements FICC \$ 1,408 0.34 Reverse Repurchase Agreements MEI (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 11.77,847 37.28 Global Bond Ex-US Fund Total Return Swaps BOA \$ 182 0.03 88 88 88 88 88 88 88 80 9 315 0.04 9 9 315 0.04 9 9 315 0.04 9 9 315 0.04 9 9 315 0.04 9 9 315 0.04 9 9 3 0.07 9		C	2.700	2.42	
Opportunities Fund Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements FICC \$ 1,408 0.34 Reverse Repurchase Agreements MEI \$ 1,408 0.34 Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 S S C 0.01 M N C 0.03 B<		€	3,700	2.12	
Repurchase Agreements BPS € 4,400 2.08 Global Advantage Fund Repurchase Agreements FICC \$ 1,408 0.34 Reverse Repurchase Agreements MEI (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 37.28 315 0.04 MYC 21 0.00 30 38PS 315 0.04 MYC 21 0.00 518 0.07 30					
BPS € 4,400 2.08					
Repurchase Agreements \$ 1,408 0.34 Reverse Repurchase Agreements MEI (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total Return Swaps BOA \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18)		€	4,400	2.08	
FiCC \$ 1,408 0.34	Global Advantage Fund				
Reverse Repurchase Agreements MEI (1,504) (0.37) Global Bond Fund Repurchase Agreements BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total Return Swaps BOA \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) <t< td=""><td></td><td>¢</td><td>1 100</td><td>0.24</td></t<>		¢	1 100	0.24	
ME		\$	1,408	0.34	
Global Bond Fund Repurchase Agreements BPS \$660,000 5.77			(1.504)	(0.37)	
BPS \$ 660,000 5.77 CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total Return Swaps BOA \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)	Global Bond Fund			, ,	
CIB 562,700 4.93 FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund (1,682) (0.01) Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund 315 0.04 Total Return Swaps \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08) <td>Repurchase Agreements</td> <td></td> <td></td> <td></td>	Repurchase Agreements				
FICC 124,270 1.09 Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund (1,682) (0.01) Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund 315 0.03 Total Return Swaps \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)		\$			
Total 1,346,970 11.79 Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund 315 0.04 Total Return Swaps BOA \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
Reverse Repurchase Agreements FBF (1,682) (0.01) Global Bond ESG Fund Repurchase Agreements BPS \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund					
FBF			1,346,970	11.79	
Separation Sep	, ,		(1.682)	(0.01)	
Repurchase Agreements \$ 275,900 8.88 BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total Return Swaps BOA \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)	Global Bond ESG Fund		() /	(, , ,	
BRC 313,900 10.11 FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund Total Return Swaps \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
FICC 568,047 18.29 Total 1,157,847 37.28 Global Bond Ex-US Fund		\$	275,900		
Total 1,157,847 37.28 Global Bond Ex-US Fund 315 0.03 Total Return Swaps \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
Section Sect					
Total Return Swaps BOA \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)			1,157,847	37.28	
BOA \$ 182 0.03 BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
BPS 315 0.04 MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)		\$	182	0.03	
MYC 21 0.00 Total 518 0.07 Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)		-			
Repurchase Agreements FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
FICC 1,625 0.23 Global High Yield Bond Fund Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)	Total		518	0.07	
Global High Yield Bond Fund Repurchase Agreements \$ 7,812 0.25 FICC \$ 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
Repurchase Agreements FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)			1,625	0.23	
FICC \$ 7,812 0.25 NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
NOM 3,600 0.12 Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)	1 3	\$	7.812	0.25	
Total 11,412 0.37 Reverse Repurchase Agreements BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)		Ψ			
Reverse Repurchase Agreements (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
BRC (5,516) (0.18) FBF (2,419) (0.08) JML (2,462) (0.08)					
JML (2,462) (0.08)				(0.18)	
10tal (10,397) (0.34)					
	IOTAI		(10,397)	(0.34)	

	31-Dec-2022			
Fund	F	air Value (000S)	% of Net Assets	
Global Investment Grade Credit Fund Repurchase Agreements				
DEU	\$	30,800	0.29	
FICC		29,223	0.28	
SAL		15,400	0.15	
Total		75,423	0.72	
Reverse Repurchase Agreements BRC		(2,721)	(0.03)	
JML		(1,433)	(0.01)	
Total		(4,154)	(0.04)	
Global Investment Grade Credit ESG Fund Repurchase Agreements SSB	\$	15,240	1.11	
Reverse Repurchase Agreements BOS	,	(75,130)	(5.48)	
BRC		(798)	(0.06)	
Total		(75,928)	(5.54)	
Sale-buyback Financing Transactions				
BPG MSC		(75,242)	(5.49)	
11100		(684)	(0.05)	
Total		(75,926)	(5.54)	
Global Low Duration Real Return Fund Repurchase Agreements FICC	\$	1,053	0.08	
Reverse Repurchase Agreements	Ą	1,000	0.00	
CIB		(190,632)	(13.97)	
DEU		(71,081)	(5.21)	
Total		(261,713)	(19.18)	
Sale-buyback Financing Transactions BRC		(69,575)	(5.10)	
TDM		(10,024)	(0.73)	
Total		(79,599)	(5.83)	
Global Real Return Fund Repurchase Agreements	¢			
FICC Reverse Repurchase Agreements	\$	2,245	0.09	
BOS		(14,838)	(0.58)	
BRC		(3,159)	(0.12)	
BSN		(554,549)	(21.56)	
CIB		(171,691)	(6.68)	
GRE		(51,915)	(2.02)	
Total		(796,152)	(30.96)	
Sale-buyback Financing Transactions BOS		(9,519)	(0.37)	
Income Fund Total Return Swaps				
BOA	\$	80	0.00	
GST		(735)	0.00	
Total		(655)	0.00	
Repurchase Agreements BOS		500,000	0.86	
DEU		116,100	0.20	
FICC		2,037,659	3.51	
MBC		644,900	1.11	
SGY		113,800	0.20	
SOG		9,239	0.02	
Total		3,421,698	5.90	
Reverse Repurchase Agreements				
BRC		(5,155)	(0.01)	
DBL		(10,712)	(0.02)	
Total		(15,867)	(0.03)	

Fund Co005		31-Dec-2022			
Inflation Multi-Asset Fund Total Return Swaps BPS S (373) 0.09 BRC (21) (0.01 CBK (766) (0.02 GST (118) (0.03 MPM 17 0.00 MAC 192 0.05 MYI (362) (0.09 SOG (48) (0.01 Total (789) (0.20 Repurchase Agreements GSC (37,700 9.34 558 3,020 0.76 (38) (382)		Fa			
Total Return Swaps S 373 0.09	Fund		(000S)	Net Assets	
BPS \$ (373) (0.09 BRC (21) (0.01 CBK (76) (0.02 GST (118) (0.03 JPM 17 (0.00 MAC 192 (0.55 MYI (362) (0.09 SOG (48) (0.01 Total (789) (0.20 Repurchase Agreements GSC 37,700 9.34 SSB 3,020 0.76 Total (40,720 10.10 Low Average Duration Fund Repurchase Agreements FICC FICE FICE Reverse Repurchase Agreements BOS (128,895) (12.01 GRE (15,962) (1.49 Total (144,857) (13.50 GRE (15,962) (1.49 Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund (12,776 (1.95 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions FICC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST (3,41 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (5,431 0.50 Repurchase Agreements FICC (607) (0.00 Repurchase Agreements FICC (5,431 0.50					
BRC		¢	(272)	(0.00)	
CBK (76) (0.02 GST (118) (0.03 JPM 17 0.00 MAC 192 0.05 MYI (362) (0.09 SOG (48) (0.01 Total (789) (0.20 Repurchase Agreements 3,020 0.76 GSC 37,700 9.34 SSB 3,020 0.76 Total 40,720 10.10 Low Average Duration Fund Repurchase Agreements FICC \$956 0.09 Reverse Repurchase Agreements BOS (128,895) (12.01 GRE (15,962) (1.49 Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 BC (607) (0.09 GRE (607) (0.09 GRE (607) (0.09 GRE (607) (0.09 GRE (9,754) (1.49 Total (1,409) (0.22)			
ST					
MAC					
MAC 192 0.05 MYI (362) (0.09 SOG (48) (0.01 Total (789) (0.20 Repurchase Agreements 37,700 9.34 SSB 3,020 0.76 Total 40,720 10.10 Low Average Duration Fund Repurchase Agreements FICC \$ 956 0.09 Reverse Repurchase Agreements BOS (128,895) (12.01 GRE (15,962) (1.49 Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund Repurchase Agreements FICC \$ 1,604 0.24 Reverse Repurchase Agreements BOS (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total (12,776) (1.95 Repurchase Agreements FICC 5,431 0.50					
MYI					
SOG					
Total					
Repurchase Agreements GSC 37,700 9.34					
SSB 3,020 0.76 Total 40,720 10.10 Low Average Duration Fund Repurchase Agreements FICC \$ 956 0.09 Reverse Repurchase Agreements BOS (128,895) (12.01 Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund Repurchase Agreements FICC \$ 1,604 0.24 Reverse Repurchase Agreements BOS (2,415) (0.37 BRC (607) (0.09 GRE (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total Low Duration Opportunities Fund Repurchase Agreements FICC \$ 1,880 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA (1,409) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MVI 16 0.01 Total Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB 813,700 1.61 FICC 3,618 0.43 17,318 2.04			(1.22)	()	
Total			37,700	9.34	
Low Average Duration Fund Repurchase Agreements FICC \$ 956 0.09	SSB		3,020	0.76	
Repurchase Agreements \$ 956 0.09 Reverse Repurchase Agreements (128,895) (12.01 GRE (15,962) (1.49 Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund Repurchase Agreements (4,077) (0.38 Eweverse Repurchase Agreements (507) (0.09 (0.09 (607) (0.09 GRE (9,754) (1.49 (1.49 (0.22 BoS (1,409) (0.22 (0.00 (0.09 (0.22 (0.00 (0.09 (0.00 <	Total		40,720	10.10	
FicC \$ 956 0.09	3				
BOS (128,895) (12.01 GRE (15,962) (1.49 Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund Repurchase Agreements FICC \$1,604 0.24 Reverse Repurchase Agreements BOS (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA (130) (0.10 CBK (8) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB \$13,700 1.61 Repurchase Agreements BPS \$13,700 1.61 FICC 3,618 0.43 Total (17,318 2.04 Tota		\$	956	0.09	
BOS (128,895) (12.01 GRE (15,962) (1.49 Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund Repurchase Agreements FICC \$1,604 0.24 Reverse Repurchase Agreements BOS (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA (130) (0.10 CBK (8) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB \$13,700 1.61 Repurchase Agreements BPS \$13,700 1.61 FICC 3,618 0.43 Total (17,318 2.04 Tota					
Total (144,857) (13.50 Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund Repurchase Agreements FICC \$ 1,604 0.24 Reverse Repurchase Agreements BOS (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68			(128,895)	(12.01)	
Sale-buyback Financing Transactions CSN (4,077) (0.38 Low Duration Global Investment Grade Credit Fund \$ 1,604 0.24 Reverse Repurchase Agreements FICC \$ 1,604 0.24 Reverse Repurchase Agreements BOS (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 Total (11) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreeme	GRE		(15,962)	(1.49)	
CSN	Total		(144,857)	(13.50)	
Low Duration Global Investment Grade Credit Fund Repurchase Agreements FICC \$ 1,604 0.24 Reverse Repurchase Agreements BOS (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 JPM (11) 0.00 MYI) 16 0.01 Total Repurchase Agreements SSB 8 811 0.68 Mortgage Opportunities Fund Repurchase Agreements SSB \$ 13,700 1.61 Repurchase Agreements SSB \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	, 3		(4.077)	(0.20)	
Credit Fund Repurchase Agreements FICC \$ 1,604 0.24 Reverse Repurchase Agreements BOS (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618<			(4,077)	(0.38)	
Repurchase Agreements \$ 1,604 0.24 Reverse Repurchase Agreements (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund (1,409) (0.22 Low Duration Income Fund 5,431 0.50 Repurchase Agreements 5,431 0.50 FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps \$ (130) (0.10 BOA \$ (130) (0.01 (0.01 FAR (18) (0.01 FAR (18) (0.01 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements 81					
FiCC					
Reverse Repurchase Agreements (2,415) (0.37 BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	, ,	\$	1,604	0.24	
BOS BRC (607) (0.09 GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST Repurchase Agreements FICC MBC MBC Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA CBK FAR JPM JPM MYI Total Repurchase Agreements SSB Mortgage Opportunities Fund Repurchase Agreements SSB Mortgage Opportunities Fund Repurchase Agreements SSB Mortgage Opportunities Fund Repurchase Agreements SSB \$ 13,700 1.61 FICC 3,618 0.43 Total Total Total Total Total 17,318 2.04	Reverse Repurchase Agreements	·	,		
GRE (9,754) (1.49 Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04			(2,415)	(0.37)	
Total (12,776) (1.95 Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	BRC		(607)	(0.09)	
Sale-buyback Financing Transactions BPG (1,409) (0.22 Low Duration Income Fund Total Return Swaps GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	GRE		(9,754)	(1.49)	
BPG	Total		(12,776)	(1.95)	
Comparison Com			(1,409)	(0.22)	
GST \$ (2) 0.00 Repurchase Agreements FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	Low Duration Income Fund				
Repurchase Agreements 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	Total Return Swaps				
FICC 5,431 0.50 MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	GST	\$	(2)	0.00	
MBC 93,400 8.61 Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04			F 424	0.50	
Total 98,831 9.11 Low Duration Opportunities Fund Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04			.,		
Low Duration Opportunities Fund Repurchase Agreements FICC					
Repurchase Agreements FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps \$ (130) (0.10 BOA \$ (130) (0.01 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements \$ 13,700 1.61 BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04			30,031	3.11	
FICC \$ 118,800 8.83 PIMCO MLP & Energy Infrastructure Fund Total Return Swaps BOA \$ (130) (0.10 BOA (8) (0.01 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	•••				
Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	, ,	\$	118,800	8.83	
Total Return Swaps BOA \$ (130) (0.10 CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	PIMCO MLP & Energy Infrastructure Fund				
CBK (8) (0.01 FAR (18) (0.01 JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04	Total Return Swaps				
FAR		\$		(0.10)	
JPM (1) 0.00 MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04				. ,	
MYI 16 0.01 Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04					
Total (141) (0.11 Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04					
Repurchase Agreements SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04					
SSB 811 0.68 Mortgage Opportunities Fund Repurchase Agreements BPS \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04			(141)	(0.11)	
Repurchase Agreements \$ 13,700 1.61 FICC 3,618 0.43 Total 17,318 2.04			811	0.68	
FICC 3,618 0.43 Total 17,318 2.04	Repurchase Agreements	¢.	12.700	1.64	
Total 17,318 2.04		\$			
DEVELOR DEDUCTION AUTREMENTS			17,318	2.04	
			(264,111)	(31.10)	
				(0.09)	
				(2.73)	
				(3.35)	
				(37.27)	

	31-Dec-2022			
		r Value	% of	
Fund	((000S)	Net Assets	
StocksPLUS™ Fund Total Return Swaps				
FAR	\$	(1,148)	(0.11)	
MBC	-	(120)	(0.01)	
RBC		(1,063)	(0.11)	
UBS		(35)	(0.01)	
Total		(2,366)	(0.24)	
Repurchase Agreements		(2,300)	(0.24)	
BOS		20,300	2.01	
FICC		14,743	1.46	
NOM		60,000	5.95	
SGY		24,500	2.43	
TOR		36,902	3.67	
Total	1	56,445	15.52	
	'	30,443	13.32	
PIMCO StocksPLUS™ AR Fund Total Return Swaps BRC	\$	(4)	(0.04)	
FAR	Þ	. ,		
RBC		(16)	(0.16)	
1100		(17)	(0.19)	
Total		(37)	(0.39)	
Repurchase Agreements BPS		1,200	12.59	
SSB		174	1.83	
Total			14.42	
		1,374	14.42	
Strategic Income Fund Total Return Swaps GST	\$	(4)	0.00	
	Þ	(4)	0.00	
Repurchase Agreements FICC		781	0.15	
Total Return Bond Fund Repurchase Agreements		701	0.13	
BOS	\$	26,100	0.63	
FICC	1	44,795	3.49	
Total	1	70,895	4.12	
Reverse Repurchase Agreements BRC		(1,745)	(0.04)	
Sale-buyback Financing Transactions BPG	((76,809)	(1.85)	
PIMCO TRENDS Managed Futures Strategy Fund Total Return Swaps	*	(4.65)	(0.04)	
MEI	\$	(165)	(0.04)	
Repurchase Agreements BPS		22 700	E 21	
		22,700	5.21	
SSB		4,752	1.09	
Total		27,452	6.30	
UK Corporate Bond Fund Repurchase Agreements		177	0.05	
FICC	£	177	0.05	
UK Long Term Corporate Bond Fund Repurchase Agreements FICC	£	269	0.08	
US High Yield Bond Fund	L	209	0.06	
Repurchase Agreements FICC	\$	9,269	0.47	
US Investment Grade Corporate Bond Fund Repurchase Agreements BOS	\$	12,800	3.30	
FICC	4	2,583	0.66	
Total		15,383	3.96	
Sale-buyback Financing Transactions		13,303	5.50	
BPG		(38,655)	(9.95)	
US Short-Term Fund Repurchase Agreements		54,472	6.69	

(b) Collateral

(i) Safekeeping of Collateral Received:

Collateral received as at 31 December 2023 and 31 December 2022 is held within the global custodial network of State Street Bank and Trust, the ultimate parent of the Depositary.

(ii) Concentration Data:

The ten largest issuers for collateral securities received across all SFTs as at 31 December 2023 are as follows. If there are fewer than ten issuers then all issuers are detailed below:

	As at 31-Dec-20.	23
	7,5 400,7 500 20	Fair Value
Fund	Collateral Issuer	(000S)
PIMCO Asia High Yield Bond Fund	United States Government	\$ 3,933
Asia Strategic Interest Bond Fund	United States Government	257
PIMCO Balanced Income and Growth Fund	United States Government	12,888
PIMCO Capital Securities Fund	United States Government	7,724
PIMCO Climate Bond Fund	United States Government	5,930
Commodity Real Return Fund	United States Government	84,755
PIMCO Credit Opportunities	omica states dovernment	01,733
Bond Fund	United States Government	752
Diversified Income Fund	Canada Government	1,042,215
	United Kingdom	
	Government	43,772
	United States Government	189,743
Diversified Income Duration Hedged Fund	United States Government	71,060
Diversified Income ESG Fund	United States Government	3,067
Dynamic Bond Fund	Freddie Mac	104
•	United Kingdom	
	Government	413,260
	United States Government	360,307
Dynamic Multi-Asset Fund	Belgium Government	€ 253,574
	European Union	72,014
	United States Government	32,792
Emerging Local Bond ESG Fund	United States Government	\$ 15,987
Emerging Markets Bond Fund	United States Government	2,651
Emerging Markets Bond ESG Fund	United States Government	13,986
Emerging Markets Corporate Bond Fund	United States Government	1,013
PIMCO Emerging Markets Opportunities Fund	United States Government	6,400
Emerging Markets Short-Term Local Currency Fund	United States Government	161
PIMCO ESG Income Fund	United States Government	8,383
Euro Bond Fund	Germany Government	€ 99,142
	United States Government	2,327
Euro Credit Fund	Belgium Government	13,533
	United States Government	752
Euro Income Bond Fund	Germany Government	137,888
	United States Government	4,156
Euro Long Average Duration Fund	Bpifrance SACA	51,761
	United States Government	1,667
Euro Short-Term Fund	Bpifrance SACA	12,736
PIMCO European High Yield Bond Fund	Belgium Government	29,918
PIMCO European Short-Term		
Opportunities Fund	Belgium Government	987
Global Advantage Fund	United States Government	\$ 545
Global Bond Fund	Canada Government	162,360
	United Kingdom Government	45.000
	United States Government	45,099 172,784
Global Bond ESG Fund	United States Government	169,340
Global Bond Ex-US Fund	United States Government	1,025
Global Investment Grade	Canada Government	159,576
Credit Fund	United States Government	25,972
Global Investment Grade Credit ESG Fund	United States Government	1,326
L30 I unu	omica states dovernment	1,520

	As at 31-Dec-2023			
- 1	Fair Value			
Fund Club III Day in Day	Collateral Issuer	- ((000S)	
Global Low Duration Real Return Fund	United States Government	\$	2,947	
Global Real Return Fund	United States Government		2,936	
Income Fund	Canada Government		271,720	
	United States Government		9,216	
Inflation Multi-Asset Fund	United States Government		371	
Low Average Duration Fund	United States Government		102,823	
Low Duration Global Investment Grade Credit Fund	United States Government		692	
Low Duration Income Fund	Canada Government		210,724	
	United States Government		143,518	
Low Duration Opportunities Fund	United States Government		2,861	
PIMCO MLP & Energy Infrastructure Fund	United States Government		644	
Mortgage Opportunities Fund	United States Government		70,406	
StocksPLUS™ Fund	Freddie Mac		40,217	
	Ginnie Mae		135,354	
	United States Government		384,551	
PIMCO StocksPLUS™ AR Fund	United States Government		1,120	
Strategic Income Fund	United States Government		617	
Total Return Bond Fund	United States Government		747	
PIMCO TRENDS Managed Futures Strategy Fund	United States Government		18,899	
UK Corporate Bond Fund	United Kingdom Government	£	5,300	
ok corporate bond rand	United States Government		260	
UK Long Term Corporate Rond Fund	United Kingdom Government		6,625	
US High Yield Bond Fund	United States Government	\$	930	
US Investment Grade Corporate	Since States Government	4	330	
Bond Fund	United States Government		264	
US Short-Term Fund	United States Government		4,652	

The ten largest issuers for collateral securities received across all SFTs as at 31 December 2022 are as follows. If there are fewer than ten issuers then all issuers are detailed below:

	As at 31-Dec-2022			
Fund	Collateral Issuer	Fa	air Value (000S)	
PIMCO Asia High Yield Bond Fund	United States Government	\$	20,983	
Asia Strategic Interest Bond Fund	United States Government		836	
PIMCO Balanced Income and Growth Fund	United States Government		18,879	
PIMCO Capital Securities Fund	United States Government		10,375	
PIMCO Climate Bond Fund	United States Government		38,412	
Commodity Real Return Fund	United States Government		61,286	
PIMCO Credit Opportunities Bond Fund	United States Government		7,060	
Diversified Income Fund	Freddie Mac		139,541	
	Ginnie Mae		450,224	
	United States Government	1	,205,939	
Diversified Income Duration Hedged Fund	United States Government		104,889	
Dynamic Bond Fund	Freddie Mac		139,541	
	Ginnie Mae		413,154	
	United States Government		621,400	
Dynamic Multi-Asset Fund	Caisse d'Amortissement de la Dette Sociale	€	100,270	
	European Union		18,150	
	Kreditanstalt fuer Wiederaufbau		161	
	Landwirtschaftliche Rentenbank		4,907	
	United States Government		1,822	
Emerging Markets Bond Fund	United States Government	\$	9,343	

	As at 31-Dec-2022		
	As at 31-Dec-2022		
Fund	Collateral Issuer		(000S)
Emerging Markets Bond ESG Fund	United States Government	\$	45,570
Emerging Markets Corporate Bond Fund	United States Government		8,567
PIMCO Emerging Markets Opportunities Fund	United States Government		720
Emerging Markets Short-Term Local Currency Fund	United States Government		2,820
PIMCO ESG Income Fund	United States Government		45,259
Euro Bond Fund	BNG Bank NV	€	11,063
	United States Government		627
Euro Credit Fund	BNG Bank NV		2,776
	Bpifrance SACA		483
	Caisse d'Amortissement de la Dette Sociale		568
	European Union		25,098
	Kreditanstalt fuer Wiederaufbau		4,431
	Landwirtschaftliche Rentenbank		8,536
	State of North Rhine-Westphalia		837
	UNEDIC		1,626
	United States Government		940
Euro Income Bond Fund	BNG Bank NV		16,819
	State of Berlin		102,209
	United States Government		3,935
Euro Long Average Duration Fund	Kreditanstalt fuer Wiederaufbau		1,517
Euro Short-Term Fund	BNG Bank NV		14,286
PIMCO European High Yield Bond Fund	Kreditanstalt fuer Wiederaufbau		3,743
PIMCO European Short-Term Opportunities Fund	Kreditanstalt fuer Wiederaufbau		4,454

Global Advantage Fund United States Government 1,378,007 Global Bond EsG Fund United States Government 1,1818,54 Global Bond EsG Fund United States Government 1,1818,54 Global Bond EsG Fund United States Government 1,1658 Global High Yield Bond Fund United States Government 1,658 Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit EsG Fund United States Government 15,545 Global Investment Grade Credit EsG Fund United States Government 15,545 Global Low Duration Real Return Fund United States Government 2,391 Income Fund United States Government 2,391 Income Fund United States Government 3,498,550 Inflation Multi-Asset Fund Freddie Mac 38,846 United States Government 3,080 Low Average Duration Fund United States Government 975 Low Duration Global Investment Grade Credit Fund United States Government 1,636 Low Duration Income Fund United States Government 101,947 Low Duration Opportunities Fund United States Government 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 17,405 Strategic Income Fund United States Government 17,405 PIMCO TRENDS Managed Futures Strategy Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 174,491 United States Government 175,684 US Investment Grade Corporate Bond Fund United States Government 174,491 US Investment Grade Corporate Bond Fund United States Government 174,694 US Investment Grade Corporate Bond Fund United States Government 175,684		As at 31-Dec-2022						
Global Bond Fund Global Bond ESG Fund Global Bond ESG Fund Global Bond Ex-US Fund Global High Yield Bond Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Low Duration Real Return Fund Global Real Return Fund United States Government Income Fund United States Government United States Government Income Fund United States Government Income Fund United States Government United States Government Income Fund United States Government Uni	Fund	Collateral Issuer						
Global Bond ESG Fund Global Bond Ex-US Fund Global High Yield Bond Fund Global Investment Grade Credit Fund Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund Global Investment Grade Credit ESG Fund Global Low Duration Real Return Fund Global Real Return Fund Income Fund Income Fund Low Average Duration Fund Low Duration Global Investment Grade Credit Fund United States Government Jord Low Duration Global Investment Grade Credit Fund United States Government United States Government Jord Low Duration Global Investment Grade Credit Fund United States Government United States Government Jord Low Duration Global Investment Grade Credit Fund United States Government United States Government United States Government Jord Low Duration Opportunities Fund United States Government United States Government United States Government Jord Low Duration Opportunities Fund United States Government United States Government United States Government Jord PIMCO MLP & Energy Infrastructure Fund United States Government United States Government Jord StocksPLUS** Fund Canada Government Jord Strategic Income Fund United States Government United States Government Jord Strategic Income Fund United States Government United States Government Jord Strategic Income Fund United States Government United States Government Jord Strategy Fund United States Government United States Government Jord United	Global Advantage Fund	United States Government	\$ 1,436					
Global Bond Ex-US Fund Global High Yield Bond Fund Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund United States Government ESG Fund United States Government United States Government Fund Global Real Return Fund United States Government United States Government Fund United States Government United States Government Fund United States Government United States Governm	Global Bond Fund	United States Government	1,378,007					
Global High Yield Bond Fund Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund United States Government ESG Fund United States Government United States Government ESG Fund United States Government United States Government I 1,074 United States Government I 1,074 Global Real Return Fund United States Government United States Government I 1,074 Global Real Return Fund United States Government I 2,391 United States Government I 3,498,550 Inflation Multi-Asset Fund Freddie Mac United States Government I 3,080 United States Government I 1,636 United States Government	Global Bond ESG Fund	United States Government	1,181,854					
Global Investment Grade Credit Fund Global Investment Grade Credit ESG Fund United States Government I 15,545 Global Low Duration Real Return Fund United States Government Return Fund United States Government United States Government I 1,074 Global Real Return Fund United States Government United States Government I 2,391 Income Fund United States Government I 3,498,550 Inflation Multi-Asset Fund Freddie Mac United States Government J 3,080 Low Average Duration Fund United States Government United States Government I 1,636 Low Duration Global Investment Grade Credit Fund United States Government United States Government United States Government I 101,947 Low Duration Opportunities Fund United States Government United States Government I 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government United States Government I 17,694 StocksPLUS™ Fund Canada Government United States Government I 1,074 United States Government I 1,075 United States Government I 1,075 United States Government I 1,076 United States Government I 1,076 United States Government I 1,076 United States Government I 1,076 United States Government I 1,076 United States Government I 1,076 United States Government I 1,076 United States Government I 1,076 United States Government I 1,076 United States Government I	Global Bond Ex-US Fund	United States Government	1,658					
Global Investment Grade Credit ESG FundUnited States Government15,545Global Low Duration Real Return FundUnited States Government1,074Global Real Return FundUnited States Government2,391Income FundUnited States Government3,498,550Inflation Multi-Asset FundFreddie Mac38,846United States Government3,080Low Average Duration FundUnited States Government975Low Duration Global Investment Grade Credit FundUnited States Government101,947Low Duration Income FundUnited States Government101,947Low Duration Opportunities FundUnited States Government121,176PIMCO MLP & Energy Infrastructure FundUnited States Government36,902Mortgage Opportunities FundUnited States Government17,694StocksPLUS™ FundCanada Government36,902United States Government122,051PIMCO StocksPLUS™ AR FundUnited States Government1,405Strategic Income FundUnited States Government797Total Return Bond FundUnited States Government174,491PIMCO TRENDS Managed Futures Strategy FundUnited States Government28,016UK Corporate Bond FundUnited States Government274US High Yield Bond FundUnited States Government9,454US Investment Grade Corporate Bond FundUnited States Government15,768	Global High Yield Bond Fund	United States Government	11,642					
ESG Fund Global Low Duration Real Return Fund United States Government Return Fund United States Government Global Real Return Fund United States Government United States Government 3,498,550 Inflation Multi-Asset Fund Freddie Mac United States Government 3,8846 United States Government 3,080 Low Average Duration Fund United States Government Grade Credit Fund United States Government United States Government United States Government United States Government United States Government United States Government 101,947 Low Duration Income Fund United States Government United States Government 101,947 Low Duration Opportunities Fund United States Government United States Government 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 17,694 StocksPLUS™ Fund United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government 17,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 175,768	Global Investment Grade Credit Fund	United States Government	76,925					
Return Fund United States Government 2,391 Income Fund United States Government 2,391 Income Fund United States Government 3,498,550 Inflation Multi-Asset Fund Freddie Mac 38,846 United States Government 3,080 Low Average Duration Fund United States Government 975 Low Duration Global Investment Grade Credit Fund United States Government 101,947 Low Duration Income Fund United States Government 101,947 Low Duration Opportunities Fund United States Government 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 36,902 United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government 574 US High Yield Bond Fund United States Government 59,454 US Investment Grade Corporate Bond Fund United States Government 59,454		United States Government	15,545					
Income Fund Inflation Multi-Asset Government Inflation Inflation Multi-Asset Fund Inflation Multi-Asset Government Inflation Inflation Multi-Asset Government Inflation		United States Government	1,074					
Inflation Multi-Asset Fund Freddie Mac 38,846 United States Government 3,080 Low Average Duration Fund United States Government 975 Low Duration Global Investment Grade Credit Fund United States Government 1,636 Low Duration Income Fund United States Government 101,947 Low Duration Opportunities Fund United States Government 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government 827 Mortgage Opportunities Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 36,902 United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government 274 UK Long Term Corporate Bond Fund United States Government 9,454 US High Yield Bond Fund United States Government 15,768	Global Real Return Fund	United States Government	2,391					
United States Government 975 Low Average Duration Fund United States Government 975 Low Duration Global Investment Grade Credit Fund United States Government 1,636 Low Duration Income Fund United States Government 101,947 Low Duration Opportunities Fund United States Government 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government 17,694 StocksPLUS™ Fund United States Government 36,902 United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government 27,4 US High Yield Bond Fund United States Government 27,4 US Investment Grade Corporate Bond Fund United States Government 1,405 United States Governme	Income Fund	United States Government	3,498,550					
Low Average Duration Fund Low Duration Global Investment Grade Credit Fund United States Government United States Government United States Government United States Government 1,636 Low Duration Income Fund United States Government United States Government 101,947 Low Duration Opportunities Fund United States Government United States Government 121,176 PIMCO MLP & Energy Infrastructure Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 17,694 United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government 17,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government 28,016 UK Corporate Bond Fund United States Government United States Government 274 US High Yield Bond Fund United States Government United States Government 15,768	Inflation Multi-Asset Fund	Freddie Mac	38,846					
Low Duration Global Investment Grade Credit Fund United States Government Low Duration Income Fund United States Government United States Government United States Government 101,947 Low Duration Opportunities Fund United States Government PIMCO MLP & Energy Infrastructure Fund United States Government 827 Mortgage Opportunities Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government United States Government 28,016 UK Corporate Bond Fund United States Government United States Government 274 US High Yield Bond Fund United States Government United States Government 15,768		United States Government	3,080					
Grade Credit Fund Low Duration Income Fund Low Duration Opportunities Fund PIMCO MLP & Energy Infrastructure Fund United States Government Mortgage Opportunities Fund United States Government StocksPLUS™ Fund United States Government Canada Government United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government Total Return Bond Fund United States Government United States Government Total Return Bond Fund United States Government United States Government Total Return Bond Fund United States Government United States Government Find United States Government United States Government 28,016 UK Corporate Bond Fund United States Government United States Government Find UK Long Term Corporate Bond Fund United States Government United States Government Find UNited States Government Find UNited States Government Find United States Government United States Government Find United States Government United States Government United States Government United States Govern	Low Average Duration Fund	United States Government	975					
Low Duration Opportunities Fund PIMCO MLP & Energy Infrastructure Fund Mortgage Opportunities Fund Vinited States Government StocksPLUS TM Fund United States Government Canada Government 17,694 StocksPLUS TM Fund United States Government 122,051 PIMCO StocksPLUS TM AR Fund United States Government 1,405 Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government 28,016 UK Corporate Bond Fund United States Government United States Government 28,016 UK Long Term Corporate Bond Fund United States Government Vinited States Government 174,491 United States Government 28,016 UK Long Term Corporate Bond Fund United States Government 174,491 United States Government 174,491 United States Government 174,491 Vinited States Government 175,768		United States Government	1,636					
PIMCO MLP & Energy Infrastructure Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 36,902 United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government £ 181 UK Long Term Corporate Bond Fund United States Government 274 US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government \$ 15,768	Low Duration Income Fund	United States Government	101,947					
Infrastructure Fund United States Government 827 Mortgage Opportunities Fund United States Government 17,694 StocksPLUS™ Fund Canada Government 36,902 United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 797 Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government £ 181 UK Long Term Corporate Bond Fund United States Government 274 US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government 15,768	Low Duration Opportunities Fund	United States Government	121,176					
StocksPLUS™ FundCanada Government United States Government36,902 122,051PIMCO StocksPLUS™ AR FundUnited States Government United States Government1,405Strategic Income FundUnited States Government797Total Return Bond FundUnited States Government174,491PIMCO TRENDS Managed Futures Strategy FundUnited States Government28,016UK Corporate Bond FundUnited States Governmentf181UK Long Term Corporate Bond FundUnited States Government274US High Yield Bond FundUnited States Government\$ 9,454US Investment Grade Corporate Bond FundUnited States Government15,768		United States Government	827					
United States Government 122,051 PIMCO StocksPLUS™ AR Fund United States Government 1,405 Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government f 181 UK Long Term Corporate Bond Fund United States Government 274 US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government 15,768	Mortgage Opportunities Fund	United States Government	17,694					
PIMCO StocksPLUS™ AR Fund United States Government Total Return Bond Fund United States Government Total Return Bond Fund United States Government United States Government Total Return Bond Fund United States Government	StocksPLUS™ Fund	Canada Government	36,902					
Strategic Income Fund United States Government 797 Total Return Bond Fund United States Government 174,491 PIMCO TRENDS Managed Futures Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government £ 181 UK Long Term Corporate Bond Fund United States Government 274 US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government 15,768		United States Government	122,051					
Total Return Bond Fund PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government 28,016 UK Corporate Bond Fund United States Government 4 181 UK Long Term Corporate Bond Fund United States Government 274 US High Yield Bond Fund United States Government 39,454 US Investment Grade Corporate Bond Fund United States Government 15,768	PIMCO StocksPLUS™ AR Fund	United States Government	1,405					
PIMCO TRENDS Managed Futures Strategy Fund United States Government United States Government United States Government E 181 UK Long Term Corporate Bond Fund United States Government United States Government 274 US High Yield Bond Fund United States Government United States Government 15,768	Strategic Income Fund	United States Government	797					
Strategy Fund United States Government 28,016 UK Corporate Bond Fund United States Government £ 181 UK Long Term Corporate Bond Fund United States Government 274 US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government 15,768	Total Return Bond Fund	United States Government	174,491					
UK Long Term Corporate Bond Fund United States Government 274 US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government 15,768		United States Government	28,016					
US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government 15,768	UK Corporate Bond Fund	United States Government	£ 181					
US High Yield Bond Fund United States Government \$ 9,454 US Investment Grade Corporate Bond Fund United States Government 15,768	UK Long Term Corporate Bond Fund	United States Government	274					
US Investment Grade Corporate Bond Fund United States Government 15,768		United States Government	\$ 9,454					
	US Investment Grade Corporate	United States Government	15,768					
	US Short-Term Fund	United States Government						

(iii) Aggregate Transaction Data:
The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 31 December 2023 is as follows:

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Asia High	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 3,933	AAA	Above 1 Year	USD	United States	FED, Bilateral
Yield Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	630	N/A	N/A	USD	France	FED, Bilateral
Asia Strategic Interest Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	257	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Balanced Income and Growth Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	9,824	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	3,064	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Capital	Repurchase Agreements	U.S. Treasury Notes	Treasury	7,724	AAA	Above 1 Year	USD	United States	FED, Bilateral
Securities Fund	Reverse Repurchase	Cash Collateral	Cash	6,850	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash	5,779	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Morgan Stanley	Corporate	5,707	A-	Above 1 Year	USD	United States	EUROCLEAR, Bilateral
		U.S. Treasury Bonds	Treasury	1,678	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	5,930	AAA	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real	Swap Contracts	Cash Collateral	Cash	10	N/A	N/A	USD	Australia	FED, Bilateral
Return Fund		Cash Collateral	Cash	1,480	N/A	N/A	USD	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	1,660	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	41,183	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	43,572	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase	Cash Collateral	Cash	935	N/A	N/A	USD	United States	FED, Bilateral
	Agreements	U.S. Treasury Inflation Protected Securities	Treasury	777	AA+	Above 1 Year	USD	Canada	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Credit	Repurchase Agreements								
Opportunities Bond Fund		U.S. Treasury Notes	Treasury	\$ 752	AAA	Above 1 Year	USD	United States	FED, Bilateral
Diversified Income	Repurchase Agreements	Canada							
Fund		Government International Bond	Treasury	84,905	AA+	Above 1 Year	CAD	Canada	CANADA, Bilateral
		Province of Ontario	Treasury	155,333	AA-	3 Months-1 Year	CAD	United States	CANADA, Bilateral
		Province of Ontario	Treasury	674,322	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	127,655	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Inflation Protected	ricusury	127,033	701	Above i real	Crib	Office States	Criwiori, bilateral
		Securities	Treasury	103	AA+	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes United Kingdom Inflation-Linked	Treasury	189,640	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Gilt	Treasury	43,772	AA-	Above 1 Year	GBP	France	CREST, Bilateral
	Reverse Repurchase								
	Agreements	Cash Collateral	Cash	2,346	N/A	N/A	USD	United Kingdom	FED, Bilateral
Diversified Income	Repurchase Agreements	U.S. Treasury Notes	Treasury	35,656	AAA	Above 1 Year	USD	Canada	FED, Bilateral
Duration Hedged Fund		U.S. Treasury Notes	Treasury	33,005	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	2,399	AAA	Above 1 Year	USD	United States	FED, Bilateral
Diversified Income ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	3,067	AAA	Above 1 Year	USD	United States	FED, Bilateral
Dynamic Bond Fund	Repurchase Agreements	Freddie Mac	Mortgage Pass Thru	104	AA+	Above 1 Year	USD	United Kingdom	EUROCLEAR, Bilatera
		U.S. Treasury							
		Bonds U.S. Treasury	Treasury	54,877	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Inflation Protected Securities	Troacum	164,281	۸۸.	Above 1 Year	HCD	United States	FED, Bilateral
			Treasury	139,745	AA+ AAA	Above 1 Year	USD		FED, Bilateral
		U.S. Treasury Notes	Treasury					United Kingdom	
		U.S. Treasury Notes United Kingdom Inflation-Linked	Treasury	1,404	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Gilt	Treasury	413,260	AA-	Above 1 Year	GBP	France	CREST, Bilateral
Dynamic Multi-	Swap Contracts	Cash Collateral	Cash	€ 2,500	N/A	N/A	EUR	United States	FED, Bilateral
Asset Fund	Repurchase Agreements	Belgium Government							
		International Bond	Treasury	253,574	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilatera
		European Union	Treasury	72,014	AAA	Above 1 Year	EUR	United States	EUROCLEAR, Bilatera
		U.S. Treasury Notes	Treasury	32,792	AAA	Above 1 Year	USD	United States	FED, Bilateral
Emerging Local	Reverse Repurchase	Cash Collateral	Cash	\$ 690	N/A	N/A	USD	France	FED, Bilateral
Bond Fund	Agreements	Cash Collateral	Cash	1,195	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Local Bond ESG Fund	Repurchase Agreements	U.S. Treasury Inflation Protected Securities	Treasury	15,987	AA+	Above 1 Year	USD	France	FED, Bilateral
Emerging Markets	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,651	AAA	Above 1 Year	USD	United States	FED, Bilateral
Bond Fund	Reverse Repurchase	Cash Collateral	Cash	580	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash	2,801	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bonds	Treasury	537	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected	T.	1.070		Al 4 V	LICD	6	FFD D''.
		Securities United Kingdom Inflation-Linked	Treasury	1,979	AA+	Above 1 Year	USD	Canada	FED, Bilateral
		Gilt	Treasury	1,712	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
Emerging Markets	Repurchase Agreements	U.S. Treasury Notes	Treasury	13,986	AAA	Above 1 Year	USD	United States	FED, Bilateral
Bond ESG Fund	Reverse Repurchase	Cash Collateral	Cash	690	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash	5,606	N/A	N/A	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Inflation Protected						-	
Emorging Markets	Popurchasa Agraamant-	Securities	Treasury	301	AA+	Above 1 Year	USD	Canada	FED, Bilateral
Emerging Markets Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,013	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Emerging	Repurchase Agreements			.,					,
Markets Opportunities Fund	, 2229,000.	U.S. Treasury Notes	Treasury	6,400	AAA	Above 1 Year	USD	United States	FED, Bilateral
				-,					,

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging Markets Short-Term Local	Repurchase Agreements	Description	Conatcial	(0003)	Quanty	Conateral	Condition	Establishment	und cicaring
Currency Fund	Daniel and American	U.S. Treasury Notes	Treasury	\$ 161	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO ESG Income Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	8,383	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Bond Fund	Repurchase Agreements	State of North Rhine-Westphalia	Treasury	€ 99,142	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
- C P. F. I	D 1 A	U.S. Treasury Notes	Treasury	2,327	AAA	Above 1 Year	USD	United States	FED, Bilateral
Euro Credit Fund	Repurchase Agreements	Belgium Government	T	12 522	۸.۸	Al 1 V	FLID	F	FUDOCLEAD Dileteral
		International Bond U.S. Treasury Notes	Treasury Treasury	13,533 752	AA- AAA	Above 1 Year Above 1 Year	EUR USD	France United States	EUROCLEAR, Bilateral FED, Bilateral
Euro Income Bond	Repurchase Agreements	Land Brandenburg	Treasury	80,782	AAA	Above 1 Year	EUR	Germany	EUROCLEAR, Bilateral
Fund	J	Landesbank Baden-	,					,	
		Wuerttemberg U.S. Treasury Notes	Treasury Treasury	57,106 4,156	A- AAA	Above 1 Year Above 1 Year	EUR USD	Germany United States	EUROCLEAR, Bilateral FED, Bilateral
Euro Long Average	Repurchase Agreements	Bpifrance SACA	Corporate		AAA AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
Duration Fund	1 3	U.S. Treasury Notes	Treasury	1,667	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	821	N/A	N/A	USD	United Kingdom	FED, Bilateral
Euro Short-Term Fund	Repurchase Agreements	Bpifrance SACA	Corporate	12,736	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
PIMCO European High Yield Bond	Repurchase Agreements	Belgium Government	Corporate	12,730	701	ABOVE I Teal	LON	rance	LONG CLEAN, Blidteral
Fund PIMCO European	Repurchase Agreements	International Bond	Treasury	29,918	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
Short-Term Opportunities Fund	reputchase Agreements	Belgium Government International Bond	Treasury	987	AA-	Above 1 Year	EUR	France	EUROCLEAR, Bilateral
Global Advantage Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	\$ 545	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond Fund	Repurchase Agreements	Province of Alberta	Treasury	15,562	AAA AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
	p	Province of Ontario	Treasury	84,805	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	61,993	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Notes	Treasury	77,604	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes United Kingdom Inflation-Linked	Treasury	95,180	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Gilt	Treasury	45,099	AA-	Above 1 Year	GBP	France	CREST, Bilateral
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	169,340	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond Ex-US Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,025	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global High Yield Bond Fund	Reverse Repurchase Agreements	Cash Collateral	Cash	250	N/A	N/A	USD	France	FED, Bilateral
		Cash Collateral	Cash	316	N/A	N/A	USD	United Kingdom	FED, Bilateral
Global Investment	Repurchase Agreements	Province of Ontario	Treasury	151,161	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
Grade Credit Fund		Province of Quebec	Treasury	8,415	AA-	Above 1 Year	CAD	United States United States	CANADA, Bilateral
	Reverse Repurchase	U.S. Treasury Notes	Treasury	25,972	AAA	Above 1 Year	USD		FED, Bilateral
Global Investment	Agreements Repurchase Agreements	Cash Collateral	Cash	260	N/A	N/A	USD	France	FED, Bilateral
Grade Credit ESG Fund		U.S. Treasury Notes	Treasury	1,326	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Low Duration Real	Repurchase Agreements Reverse Repurchase	U.S. Treasury Notes	Treasury	2,947	AAA	Above 1 Year	USD	United States	FED, Bilateral
Return Fund	Agreements	Cash Collateral	Cash	3,735	N/A	N/A	USD	United States	FED, Bilateral
Global Real Return Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,936	AAA	Above 1 Year	USD	United States	FED, Bilateral
ruliu	Reverse Repurchase Agreements	Cash Collateral	Cash	3,304	N/A	N/A	USD	United States	FED, Bilateral
	, greenend	U.S. Treasury Bonds United Kingdom	Treasury	4,213	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Inflation-Linked Gilt	Treasury	213	AA-	3 Months-1 Year	GBP	United Kinadom	CREST, Bilateral
		United Kingdom Inflation-Linked	,					2940111	,
		Gilt	Treasury	238	AA-	Above 1 Year	GBP	United Kingdom	CREST, Bilateral
Income Fund	Repurchase Agreements	Province of Ontario	Treasury	147,735	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		Province of Quebec	Treasury	123,985	AA-	Above 1 Year	CAD	United States	CANADA, Bilateral
		U.S. Treasury Notes	Treasury	9,216	AAA	Above 1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Inflation Multi-Asset	Swap Contracts	Cash Collateral	Cash	\$ 480	N/A	N/A	USD	United Kingdom	FED, Bilateral
Fund		Cash Collateral	Cash	1,080	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Notes	Treasury	371	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Average	Repurchase Agreements	U.S. Treasury Notes	Treasury	61,041	AAA	Above 1 Year	USD	United States	FED, Bilateral
Duration Fund		U.S. Treasury Notes	Treasury	41,782	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Low Duration Global Investment Grade	Repurchase Agreements								
Credit Fund		U.S. Treasury Notes	Treasury	692	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Duration	Repurchase Agreements	Province of Alberta	Treasury	105,423	AA-	Above 1 Year	CAD	United States	CANADA, Bilatera
Income Fund		Province of Ontario	Treasury	54,325	AA-	Above 1 Year	CAD	United States	CANADA, Bilater
		Province of Quebec U.S. Treasury Inflation Protected	Treasury	50,976	AA-	Above 1 Year	CAD	United States	CANADA, Bilatera
		Securities	Treasury	66,267	AA+	3 Months-1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	77,251	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Duration Opportunities Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,861	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO MLP & Energy Infrastructure	Repurchase Agreements	o.s. Headily Notes	ricusury	2,001	7000	Above 1 real	030	omica states	TED, Blidteral
Fund		U.S. Treasury Notes	Treasury	644	AAA	Above 1 Year	USD	United States	FED, Bilateral
Mortgage	Repurchase Agreements	U.S. Treasury Notes	Treasury	32,596	AAA	Above 1 Year	USD	France	FED, Bilateral
Opportunities		U.S. Treasury Notes	Treasury	37,810	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund	Reverse Repurchase	,	,	·					
	Agreements	U.S. Treasury Bonds	Treasury	1,837	AAA	Above 1 Year	USD	United States	FED, Bilateral
StocksPLUS™ Fund	Swap Contracts	Cash Collateral	Cash	58,670	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	Ginnie Mae	Mortgage Pass Thru	82,373	AA+	Above 1 Year	USD	France	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	52,981	AA+	Above 1 Year	USD	United States	FED, Bilateral
		Freddie Mac U.S. Treasury	Mortgage Pass Thru	40,217	AA+	Above 1 Year	USD	United Kingdom	FED, Bilateral
		Bonds	Treasury	71,637	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	20,093	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	292,821	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO	Swap Contracts	Cash Collateral	Cash	30	N/A	N/A	USD	United Kingdom	FED, Bilateral
StocksPLUS™ AR	Swap Contracts	Cash Collateral	Cash	260	N/A	N/A	USD	United States	FED, Bilateral
Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,120	AAA	Above 1 Year	USD	United States	FED, Bilateral
Ctratagis Insama	_ '	U.S. Heasury Notes	rreasury	1,120	AAA	Above i fedi	ענט	Utilited States	rev, bilateral
Strategic Income Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	617	AAA	Above 1 Year	USD	United States	FED, Bilateral
Total Return Bond	Repurchase Agreements	U.S. Treasury Notes	Treasury	747	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund	Reverse Repurchase	0.5. Treasury Notes	ricasury	747		Above i real	030	Office States	TED, Dilateral
	Agreements	Cash Collateral	Cash	35	N/A	N/A	USD	United Kingdom	FED. Bilateral
PIMCO TRENDS	Swap Contracts	Cash Collateral	Cash	690	N/A	N/A	USD	United Kingdom	
Managed Futures	Repurchase Agreements	U.S. Treasury		330			555	guoili	, 5
Strategy Fund	-p =	Bonds	Treasury	17,608	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	1,291	AAA	Above 1 Year	USD	United States	FED, Bilateral
UK Corporate Bond	Repurchase Agreements	U.S. Treasury Notes	Treasury		AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund		United Kingdom Inflation-Linked Gilt	Treasury	5,300	AA-	Above 1 Year	GBP		CREST, Bilateral
	Reverse Repurchase Agreements	United Kingdom Inflation-Linked Gilt	Treasury	483	AA-	Above 1 Year	GBP	, in the second	CREST, Bilateral
UK Long Term Corporate Bond Fund	Repurchase Agreements	United Kingdom Inflation-Linked Gilt	Treasury	6,625	AA-	Above 1 Year	GBP	_	CREST, Bilateral
i uliu	Reverse Repurchase Agreements	Cash Collateral	Cash	251	N/A	N/A	USD	United States	FED, Bilateral
US High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury		AAA	Above 1 Year	USD	United States	FED, Bilateral
US Investment Grade Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Notes	Treacury	264	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Danusch A :		Treasury						
US Short-Term Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	4,652	AAA	Above 1 Year	USD	United States	FED, Bilateral

The aggregate transaction data for collateral positions (including cash) received across all SFTs and total return swaps as at 31 December 2022 is as follows:

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
PIMCO Asia High	Repurchase Agreements	•							
Yield Bond Fund		U.S. Treasury Notes	Treasury	\$ 20,983	AAA	Above 1 Year	USD	United States	FED, Bilateral
Asia Strategic Interest	Repurchase Agreements	o.s. Heastly Notes	ricusury	¥ 20,303	7000	Above 1 Teal	030	Office States	
Bond Fund		U.S. Treasury Notes	Treasury	836	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO Balanced	Swap Contracts	Cash Collateral	Cash	1,660	N/A	N/A	USD	France	FED, Bilateral
Income and Growth Fund		Cash Collateral	Cash	1,560	N/A	N/A	USD	United Kingdom	FED, Bilateral
Growth rund		Cash Collateral	Cash	590	N/A	N/A	USD	United States	FED, Bilateral
	Repurchase Agreements	U.S. Treasury Bills	Treasury	11,461	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	7,418	AAA	Above 1 Year	USD	France	FED, Bilateral
PIMCO Capital	Repurchase Agreements	U.S. Treasury Bills	Treasury	10,375	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Securities Fund	Reverse	Cash Collateral	Cash	3,516	N/A	N/A	USD	Canada	FED, Bilateral
	Repurchase Agreements	Cash Collateral	Cash	6,877	N/A	N/A	USD	France	FED, Bilateral
	.,	Cash Collateral	Cash	264	N/A	N/A	EUR	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	7,614	N/A	N/A	USD	United Kingdom	FED, Bilateral
PIMCO Climate Bond Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	38,412	AAA	Above 1 Year	USD	United States	FED, Bilateral
Commodity Real	Swap Contracts	Cash Collateral	Cash	840	N/A	N/A	USD	Australia	FED, Bilateral
Return Fund	Swap Contracts	Cash Collateral	Cash	1,310	N/A	N/A	USD	United States	FED, Bilateral
recuminana	Panurchaca Agraements	U.S. Treasury Bills		625	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
	Repurchase Agreements	,	Treasury						FED, Bilateral
	Reverse	U.S. Treasury Bonds	Treasury	60,504	AAA	Above 1 Year	USD	France	FED, Bildlerdi
PIMCO Credit	Repurchase Agreements Repurchase Agreements	U.S. Treasury Bonds	Treasury	157	AAA	Above 1 Year	USD	United States	FED, Bilateral
Opportunities	reparenase Agreements	U.S. Treasury Bills	Treasury	622	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Bond Fund		U.S. Treasury Notes	Treasury	6,438	AAA	Above 1 Year	USD	France	FED, Bilateral
Diversified Income Fund	Repurchase Agreements	Freddie Mac	Mortgage Pass Thru	139,541	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		Cinnia Maa	Mortgage	450 224	A A A	About 1 Voor	LICD	United Vinadom	FFD Dilatoral
		Ginnie Mae	Pass Thru	450,224	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bills	Treasury	58,078	AAA	3 Months-1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bills	Treasury	42,150	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds U.S. Treasury Inflation	Treasury	513,516	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Protected Securities	Treasury	592,195	AAA	Above 1 Year	USD	United States	FED, Bilateral
Diversified	Reverse Repurchase Agreements	Cash Collateral	Cash	277	N/A	N/A	USD	United Kingdom	FED, Bilateral
Diversified Income	Repurchase Agreements								
Duration		U.S. Treasury Bills	Treasury	2,481	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Hedged Fund		U.S. Treasury Notes	Treasury	102,408	AAA	Above 1 Year	USD	United States	FED, Bilateral
Dynamic Bond Fund	Repurchase Agreements	Freddie Mac	Mortgage Pass Thru	139,541	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		Ginnie Mae	Mortgage Pass Thru	413,154	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Bills	Treasury	2,950	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	529,681	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Notes	Treasury	88,769	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Dynamic Multi-	Swap Contracts	Cash Collateral	Cash	€ 10,200	N/A	N/A	EUR	France	FED, Bilateral
Asset Fund		Cash Collateral	Cash	4,040	N/A	N/A	EUR	United Kingdom	FED, Bilateral
		Cash Collateral	Cash	7,080	N/A	N/A	EUR	United States	FED, Bilateral
	Repurchase Agreements	Caisse d'Amortissement de la Dette Sociale	Treasury	100,270	AA	3 Months-1 Year	EUR	France	FED, Bilateral
		European Stability Mechanis	Treasury	18,150	AAA	1-3 Months	EUR	France	FED, Bilateral
		Kreditanstalt fuer Wiederaufbau	Corporate	16,130	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Landwirtschaftliche	·						
		Rentenbank	Corporate	4,907	AAA	Above 1 Year	EUR	France	FED, Bilateral
		U.S. Treasury Bills	Treasury	1,822	AAA	3 Months-1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral		Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Emerging	Repurchase Agreements	U.S. Treasury Bills	Treasury	\$	9,343	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Markets Bond Fund	Reverse Repurchase	Cash Collateral	Cash		2,609	N/A	N/A	USD	France	FED, Bilateral
	Agreements	Cash Collateral	Cash		393	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging	Repurchase Agreements	U.S. Treasury Bills	Treasury		9,446	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Markets Bond ESG Fund		U.S. Treasury Bonds	Treasury		36,124	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash		807	N/A	N/A	USD	United Kingdom	FED, Bilateral
Emerging Markets	Repurchase Agreements	U.S. Treasury Bills	Treasury		2,332	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Corporate Bond Fund		U.S. Treasury Notes	Treasury		6,235	AAA	Above 1 Year	USD	France	FED, Bilateral
PIMCO Emerging Markets Opportunities	Repurchase Agreements	U.S. Treasury	T		720	A A A	Ab 1 V	LICD	United Chara	FFD Dilataral
Fund Emerging	Repurchase Agreements	Notes U.S. Treasury	Treasury		720	AAA	Above 1 Year	USD	United States	FED, Bilateral
Markets Short- Term Local		Notes U.S. Treasury	Treasury		2,549	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Currency Fund PIMCO ESG	Denurchase Agreements	Notes	Treasury		271	AAA	Above 1 Year	USD	United States	FED, Bilateral
Income Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury		45,259	AAA	Above 1 Year	USD	France	FED, Bilateral
Euro Bond Fund	Repurchase Agreements	BNG Bank NV	Treasury	€	11,063	AAA	Above 1 Year	EUR	France	FED, Bilateral
		U.S. Treasury Notes	Treasury		627	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Euro Credit Fund	Repurchase Agreements	BNG Bank NV	Treasury		2,776	AAA	Above 1 Year	EUR	France	FED, Bilateral
Edio Cicali i dila	reparenase rigidements	Bpifrance SACA	Treasury		483	AA	Above 1 Year	EUR	France	FED, Bilateral
		Caisse d'Amortissement de	,							
		la Dette Sociale Council of Europe	Treasury		568	AA	Above 1 Year	EUR	France	FED, Bilateral
		Development Bank European Stability	Treasury		784	AA+	Above 1 Year	EUR	France	FED, Bilateral
		Mechanis European	Treasury		4,996	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Investment Bank	Treasury		6,798	AAA	Above 1 Year	EUR	France	FED, Bilateral
		European Union	Treasury		12,520	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Kreditanstalt fuer Wiederaufbau	Corporate		979	AAA	3 Months-1 Year	EUR	France	FED, Bilateral
		Kreditanstalt fuer Wiederaufbau	Corporate		3,452	AAA	Above 1 Year	EUR	France	FED, Bilateral
		Landwirtschaftliche Rentenbank	Corporate		8,536	AAA	Above 1 Year	EUR	France	FED, Bilateral
		State of North Rhine-Westphalia	Treasury		837	AAA	Above 1 Year	EUR	France	FED, Bilateral
		UNEDIC	Treasury		1,626	AA	Above 1 Year	EUR	France	FED, Bilateral
		U.S. Treasury Bills	Treasury		940	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Euro Income	Repurchase Agreements	BNG Bank NV	Treasury		16,819	AAA	Above 1 Year	EUR	France	FED, Bilateral
Bond Fund		State of Berlin	Treasury		102,209	AAA	Above 1 Year	EUR	Germany	FED, Bilateral
		U.S. Treasury Bills	Treasury		3,935	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Euro Long Average Duration Fund	Repurchase Agreements	Kreditanstalt fuer Wiederaufbau	Corporate		1,517	AAA	Above 1 Year	EUR	France	FED, Bilateral
Euro Short-Term Fund	Repurchase Agreements	BNG Bank NV	Treasury		14,286	AAA	Above 1 Year	EUR	France	FED, Bilateral
PIMCO European High Yield Bond Fund	Repurchase Agreements	Kreditanstalt fuer Wiederaufbau	Corporate		3,743	AAA	Above 1 Year	EUR	France	FED, Bilateral
PIMCO European Short-Term Opportunities Fund	Repurchase Agreements	Kreditanstalt fuer Wiederaufbau	Corporate		4,454	AAA	Above 1 Year	EUR	France	FED, Bilateral
Global Advantage	Repurchase Agreements		'							
Fund Global Bond Fund	Repurchase Agreements	U.S. Treasury Bills U.S. Treasury	Treasury		1,436	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		Bonds U.S. Treasury Inflation Protected	Treasury		307,187	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Securities U.S. Treasury	Treasury		269,857	AAA	Above 1 Year	USD	United States	FED, Bilateral
		Notes	Treasury		674,208	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury		126,755	AAA	Above 1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Global Bond ESG Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	\$ 320,650	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury Inflation Protected Securities	Treasury	36,147	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	281,796	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Notes	Treasury	543,261	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Bond	Swap Contracts	Cash Collateral	Cash	530	N/A	N/A	USD	France	FED, Bilateral
Ex-US Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	1,658	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Global High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Bills U.S. Treasury Bonds	Treasury	7,968	AAA	3 Months-1 Year Above 1 Year	USD	United States United States	FED, Bilateral
	Reverse Repurchase	DOTIUS	Treasury	3,674	AAA	Above i fedi	USD	Officed States	FED, Bilateral
	Agreements	Cash Collateral	Cash	205	N/A	N/A	USD	United Kingdom	FED, Bilateral
Global	Repurchase Agreements	U.S. Treasury Bills	Treasury	29,808	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Investment	,	U.S. Treasury	•						
Grade Credit		Bonds	Treasury	31,422	AAA	Above 1 Year	USD	United States	FED, Bilateral
Fund		U.S. Treasury Notes	Treasury	15,695	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Global Investment Grade Credit	Repurchase Agreements	U.S. Treasury							
ESG Fund		Notes	Treasury	15,545	AAA	Above 1 Year	USD	United States	FED, Bilateral
Global Low Duration Real Return Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	1,074	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Global Real Return Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	2,290	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase Agreements	U.S. Treasury Bonds	Treasury	101	AAA	Above 1 Year	USD	United States	FED, Bilateral
Income Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	404,498	AAA	Up to 1 Month	USD	United Kingdom	FED, Bilateral
meome runa	ricparchase rigicements	U.S. Treasury Bills	Treasury	82,219	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	9,894	AAA	Above 1 Year	USD	France	FED, Bilateral
		U.S. Treasury Bonds	Treasury	747,747	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Inflation Protected	Treasury	323,152	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	257,998	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
		U.S. Treasury							
		Notes	Treasury	1,673,042	AAA	Above 1 Year	USD	United States	FED, Bilateral
	Reverse Repurchase	Cash Collateral	Cash	273	N/A	N/A	USD	United Kingdom	FED, Bilateral
	Agreements	U.S. Treasury Bonds	Treasury	1	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
Inflation Multi-	Swap Contracts	Cash Collateral	Cash	240	N/A	N/A	USD	United States	FED, Bilateral
Asset Fund	Repurchase Agreements	Cash Condicion	Mortgage	270	110/71	14// 1	030	Jinica Jiaica	, LD, Dilateral
	ricparenase rigi cements	Freddie Mac	Pass Thru	38,846	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	3,080	AAA	Above 1 Year	USD	United States	FED, Bilateral
Low Average Duration Fund	Repurchase Agreements	U.S. Treasury Notes	Treasury	975	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Low Duration Global Investment Grade Credit	Repurchase Agreements		·						
Fund		U.S. Treasury Notes	Treasury	1,636	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Low Duration Income Fund	Repurchase Agreements	U.S. Treasury Bills U.S. Treasury	Treasury	5,540	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Low Duration Opportunities	Repurchase Agreements	U.S. Treasury	Treasury	96,407	AAA	Above 1 Year	USD	United Kingdom	FED, Bilateral
Fund PIMCO MLP &	Swap Contracts	Notes	Treasury	121,176	AAA	Above 1 Year	USD	United States	FED, Bilateral
Energy Infrastructure	Denuvel A	Cash Collateral	Cash	370	N/A	N/A	USD	United States	FED, Bilateral
Fund ————————————————————————————————————	Repurchase Agreements	U.S. Treasury Notes	Treasury	827	AAA	Above 1 Year	USD	United States	FED, Bilateral

Fund	Security Type	Collateral Description	Type of Collateral	Fair Value (000S)	Quality	Maturity Tenor of Collateral	Currency of Collateral	Country of Counterparty Establishment	Settlement and Clearing
Mortgage	Repurchase Agreements	U.S. Treasury Bills	Treasury	\$ 3,690	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Opportunities Fund		U.S. Treasury Notes	Treasury	14,004	AAA	Above 1 Year	USD	France	FED, Bilateral
	Reverse Repurchase Agreements	Cash Collateral	Cash	4,656	N/A	N/A	USD	United States	FED, Bilateral
StocksPLUS™	Repurchase Agreements	Province of Ontario	Treasury	36,902	AA-	Above 1 Year	CAD	Canada	FED, Bilateral
Fund		U.S. Treasury Bills	Treasury	15,038	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Bonds	Treasury	107,013	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO StocksPLUS™	Repurchase Agreements	U.S. Treasury Notes	Treasury	1,227	AAA	Above 1 Year	USD	France	FED, Bilateral
AR Fund		U.S. Treasury Notes	Treasury	178	AAA	Above 1 Year	USD	United States	FED, Bilateral
Strategic Income Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	797	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Total Return Bond Fund	Repurchase Agreements	U.S. Treasury Bonds	Treasury	26,800	AAA	Above 1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	5,911	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
		U.S. Treasury Notes	Treasury	141,780	AAA	Above 1 Year	USD	United States	FED, Bilateral
PIMCO TRENDS Managed	Repurchase Agreements	U.S. Treasury Notes	Treasury	23,169	AAA	Above 1 Year	USD	France	FED, Bilateral
Futures Strategy Fund		U.S. Treasury Notes	Treasury	4,847	AAA	Above 1 Year	USD	United States	FED, Bilateral
UK Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	£ 181	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
UK Long Term Corporate Bond Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	274	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
US High Yield Bond Fund	Repurchase Agreements	U.S. Treasury Bills	Treasury	\$ 9,454	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
US Investment Grade Corporate	Repurchase Agreements	U.S. Treasury Bonds	Treasury	13,133	AAA	Above 1 Year	USD	United States	FED, Bilateral
Bond Fund		U.S. Treasury Notes	Treasury	2,635	AAA	Above 1 Year	USD	United States	FED, Bilateral
US Short-Term	Repurchase Agreements	U.S. Treasury Bills	Treasury	2,725	AAA	3 Months-1 Year	USD	United States	FED, Bilateral
Fund		U.S. Treasury Notes	Treasury	154,836	AAA	Above 1 Year	USD	United States	FED, Bilateral

The collateral fair value for Repurchase Agreements includes interest accrued.

Master Forward Agreements cover a combination of buy-sellback transactions, sale-buyback transactions and other financing transactions not included above. The total amount of the collateral received as at 31 December 2023 and 31 December 2022 for all transactions entered into under these Agreements is included above. It is not possible to separately analyse the collateral for each specific SFT.

ISDA Agreements cover a combination of swap contracts and the total amount of the collateral for these agreements is included above.

A portion of the collateral disclosed relates to derivatives not in scope of $\ensuremath{\mathsf{SFTR}}.$

(iv) Data on Reuse of Collateral:

Securities received as collateral are not reused as of 31 December 2023 or 31 December 2022.

Collateral received as at 31 December 2023 and 31 December 2022 is held within the custodial network of State Street Bank and Trust.

(v) Safekeeping of Collateral Granted:

The collateral pledged by the Funds as of 31 December 2023 and 31 December 2022 are held by the counterparties in accounts other than segregated or pooled accounts.

(c) Returns/Costs

The tables below detail the data on returns and costs for each type of SFT and total return swap for the financial years ended 31 December 2023 and 31 December 2022. Amounts are shown in the base currency of the Funds.

	31-Dec-2023											
	Repurc Agreen		Reverse R Agree	epurchase ments	Buy-sellback Financing Transactions		Sale-buyback Financing Transactions					
Fund	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)				
PIMCO Asia High Yield Bond Fund	\$ 1,159	\$ 0	\$ 0	\$ (223)	\$ 0	\$ 0	\$ 0	\$ 0				
Asia Strategic Interest Bond Fund	72	0	0	(3)	0	0	0	0				
PIMCO Balanced Income and Growth Fund	858	0	2	(30)	0	0	0	(32)				

						31-Dec-202	23			
		epurch greem				Repurchase eements	Fina	ellback ncing actions	Fin	buyback ancing sactions
Fund	Returns (000S)		Cos (000		Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)
PIMCO Capital Securities Fund	\$ 2,8	19	\$	0	\$ 676	\$ (16,412)	\$ 0	\$ 0	\$ 0	\$ 0
PIMCO Climate Bond Fund	1,3			0	0	(7)	0	0	0	0
Commodity Real Return Fund	4	19		0	0	(18,205)	0	(2)	0	(359)
PIMCO Credit Opportunities Bond Fund	3	24		0	0	(35)	0	0	0	(10)
Diversified Income Fund	60,9	18		0	59	(1,014)	0	0	0	0
Diversified Income Duration Hedged Fund	4,1			0	0	(17)	0	0	0	0
Diversified Income ESG Fund		35		0	0	0	0	0	0	0
Dynamic Bond Fund	36,2			(2)	0	(12)	0	0	0	0
Dynamic Multi-Asset Fund	€ 9,6		€	0	€ 0	€ (52)	€ 0	€ 0	€ 0	€ 0
Emerging Local Bond Fund	\$ 68		\$	0	\$ 70	\$ (11,198)	\$ 0	\$ 0	\$ 0	\$ 0
Emerging Local Bond ESG Fund		52	4	0	0	(28)	0	0	0	0
Emerging Markets Bond Fund		14		0	0	(6,008)	0	0	0	(256)
Emerging Markets Bond ESG Fund	3,5			0	0	(2,525)	0	(51)	0	(141)
Emerging Markets Corporate Bond Fund		31		0	0	(3)	0	0	0	0
PIMCO Emerging Markets Opportunities Fund		06		0	0	(229)	0	0	0	(73)
Emerging Markets Short-Term Local Currency Fund		58		0	0	0	0	0	0	0
PIMCO ESG Income Fund	1,5			0	0	(256)	0	0	0	(5)
Euro Bond Fund	€ 1,8		€	(87)	€ 14	€ (17)	€ 0	€ 0	€ 0	€ 0
Euro Credit Fund		08	C	0	0	(65)	0	0	0	0
Euro Income Bond Fund	3,6			0	7	(97)	0	0	0	0
		76		0	0	(165)	0	0	0	0
Euro Long Average Duration Fund Euro Short-Term Fund		77		0	0	. ,	0	0	0	0
		30		0	0	(1)	0	0	0	0
PIMCO European High Yield Bond Fund		74		0	0	(23)	0	0	0	0
PIMCO European Short-Term Opportunities Fund		74 41	\$	0	\$ 0	\$ (353)			\$ 0	\$ (58)
Global Advantage Fund Global Bond Fund)							
Global Bond ESG Fund	30,2			(90)	64 0	(1)	0	0	0	(20)
	14,5					` '				(21)
Global Bond Ex-US Fund		50		0	0	(8)	0	0	0	(3)
Global High Yield Bond Fund		32		0	52	(402)	0	0	0	(13)
Global Investment Grade Credit Fund	26,9			(37)	0	(81)	0	0	0	(8)
Global Investment Grade Credit ESG Fund		22		0	0	(5,682)	0	(3)	0	(1,119)
Global Low Duration Real Return Fund		56	/2	0	0	(22,301)	0	0	0	(874)
Global Real Return Fund		74	(2,	448)	0	(42,618)	0	0	0	(457)
Income Fund	177,7			0	5	(387)	0	0	0	(682)
Income Fund II		0		(51)	0	0	0	0	0	(23)
Inflation Multi-Asset Fund	4.	26		0	0	(220)	0	0	0	(22)
Low Average Duration Fund		0	(1,	316)	0	(5,703)	0	(1)	0	(2,284)
Low Duration Global Investment Grade Credit Fund		53		0	0	(866)	0	0	0	(492)
Low Duration Income Fund	11,2			0	0	0	0	0	0	0
Low Duration Opportunities Fund	2,4			0	0	(221)	23	0	0	(103)
Low Duration Opportunities ESG Fund		6		0	0	0	0	0	0	0
PIMCO MLP & Energy Infrastructure Fund		20		0	0	0	0	0	0	0
Mortgage Opportunities Fund	1,2			0	0	(12,150)	0	0	0	(10)
StocksPLUS [™] Fund	24,5	79		0	0	0	0	0	0	0
PIMCO StocksPLUS™ AR Fund		30		0	0	0	0	0	0	0
Strategic Income Fund		31		0	0	(352)	0	0	0	(82)
Total Return Bond Fund	4	40		0	0	(409)	0	0	0	(140)
PIMCO TRENDS Managed Futures Strategy Fund	5	54		0	0	(11)	0	0	0	(28)
UK Corporate Bond Fund	£ 2.	27	£	0	£ 0	£ (856)	£ 0	£ 0	£ 0	£ 0
UK Long Term Corporate Bond Fund	1	14		0	0	(171)	0	0	0	0
US High Yield Bond Fund	\$ 3	38	\$	0	\$ 29	\$ (134)	\$ 0	\$ 0	\$ 0	\$ (22)
US Investment Grade Corporate Bond Fund	5	12		0	0	0	0	0	1	0
US Short-Term Fund	2,7	43		0	0	(4)	0	(16)	0	(297)

				31-Dec-2	2022			
		Repurchase Reverse Repurchase Agreements Agreements			Fina	ellback ncing actions	Fin	buyback ancing sactions
Fund	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)	Returns (000S)	Costs (000S)
PIMCO Asia High Yield Bond Fund	\$ 1,057	\$ 0	\$ 818	\$ 0	\$ 0	\$ 0	\$ 0	\$ 0
Asia Strategic Interest Bond Fund	33	0	29	0	0	0	0	0
PIMCO Balanced Income and Growth Fund	144	0	0	0	0	0	0	0
PIMCO Capital Securities Fund	195	0	401	(9,618)	0	0	0	0
PIMCO Climate Bond Fund	271	0	0	(4)	0	0	0	(1)
Commodity Real Return Fund	327	0	0	(4,073)	0	(105)	0	(1,859)
PIMCO Credit Opportunities Bond Fund	127	0	0	0	0	0	0	0
Diversified Income Fund	15,705	0	3,046	(7)	0	0	0	0
Diversified Income Duration Hedged Fund	1,358	0	60	0	0	0	0	0
Dynamic Bond Fund	8,310	0	43	0	0	0	0	0
Dynamic Multi-Asset Fund	€ 148	€ 0	€ 0	€ (6)	€ 0	€ 0	€ 0	€ 0
Emerging Local Bond Fund	\$ 141	\$ (91)	\$ 0	\$ (6,016)	\$ 0	\$ 0	\$ 0	\$ 0
Emerging Markets Bond Fund	240	0	0	(994)	0	0	0	(87)
Emerging Markets Bond ESG Fund	888	0	137	(245)	0	0	0	0
Emerging Markets Corporate Bond Fund	33	0	0	(1)	0	0	0	0
PIMCO Emerging Markets Opportunities Fund	324	0	0	0	0	0	0	0
Emerging Markets Short-Term Local Currency Fund	12	0	0	0	0	0	0	0
PIMCO ESG Income Fund	514	0	0	0	0	0	0	0
Euro Bond Fund	€ 9	€ (36)	€ 14	€ 0	€ 0	€ 0	€ 0	€ 0
Euro Credit Fund	56	0	4	0	0	0	0	0
Euro Income Bond Fund	13	(5)	44	0	0	0	0	0
Euro Long Average Duration Fund	0	(1)	0	0	0	0	0	0
Euro Short-Term Fund	0	(41)	0	0	0	0	0	0
PIMCO European High Yield Bond Fund	0	(15)	2	0	0	0	0	0
PIMCO European Short-Term Opportunities Fund	0	(29)	4	0	0	0	0	0
Global Advantage Fund	\$ 7	\$ 0	\$ 130	\$ (189)	\$ 0	\$ 0	\$ 0	\$ (59)
Global Bond Fund	9,293	0	2,787	(1,200)	0	0	0	(31)
Global Bond ESG Fund	6,766	0	0	(8)	0	0	0	(1)
Global Bond Ex-US Fund	9	0	313	(50)	0	0	0	(12)
Global High Yield Bond Fund	1,677	0	387	(93)	0	0	0	0
Global Investment Grade Credit Fund	325	0	0	(70)	0	0	0	(7)
Global Investment Grade Credit ESG Fund	90	0	0	(830)	0	0	0	(234)
Global Low Duration Real Return Fund	28	0	0	(431)	0	(3)	0	(3,169)
Global Real Return Fund	108	0	58	(12,072)	0	0	0	(272)
Income Fund	93,412	(70)	1,457	0	0	0	0	(89)
Income Fund II	14	(1)	0	0	0	0	0	0
Inflation Multi-Asset Fund	1,101	0	0	(1)	0	0	0	(2)
Low Average Duration Fund	448	0	0	(959)	0	0	0	(199)
Low Duration Global Investment Grade Credit Fund	13	0	0	(150)	0	0	0	(45)
Low Duration Income Fund	1,256	0	0	0	0	0	0	0
Low Duration Opportunities Fund	2,501	0	8	(102)	0	0	0	0
PIMCO MLP & Energy Infrastructure Fund	10	0	0	0	0	0	0	0
Mortgage Opportunities Fund	126	0	0	(6,518)	0	0	0	(7)
StocksPLUS™ Fund	2,323	0	0	0	0	0	0	0
PIMCO StocksPLUS™ AR Fund	26	0	0	0	0	0	0	0
Strategic Income Fund	7	0	0	(6)	0	0	0	(1)
Total Return Bond Fund	3,214	0	20	(353)	0	0	0	(22)
PIMCO TRENDS Managed Futures Strategy Fund	174	0	0	0	0	0	0	0
UK Corporate Bond Fund	£ 145	£ 0	£ 0	£ (195)	£ 0	£ 0	£ 0	f 0
UK Long Term Corporate Bond Fund	30	0	0	(86)	0	0	0	0
US High Yield Bond Fund	\$ 1,076	\$ 0	\$ 29	\$ (58)	\$ 0	\$ 0	\$ 1	\$ 0
US Investment Grade Corporate Bond Fund	45	0	0	(8)	0	0	0	(9)
US Short-Term Fund	1,315	0	0	(683)	0	0	0	(391)
	.,- 10	=		(/	-	-	-	\·/

All returns from SFT derivative transactions will accrue to the Fund and are not subject to any returns sharing agreement with the Company's Manager or any other third parties.

For total return swaps transactions costs are not separately identifiable. For these investments, transaction costs are included in the purchase and sale price and are part of the gross investment performance of each Fund. Returns are identified as the realised gains and change in unrealised gains

on the swap contract during the financial year which are included within Net realised gain/(loss) on financial derivative instruments and Net change in unrealised appreciation/(depreciation) on financial derivative instruments within the Statement of Operations.

23. SIGNIFICANT EVENTS

Since February 2022, there has been ongoing armed conflict between Russia and Ukraine, resulting in sanctions imposed upon various Russian entities

and persons. Since October 2023 there has been ongoing armed conflict in Israel and Gaza, and beginning in April 2024 Iran and Israel have engaged in military offensives against each other in a rapidly developing situation. The Funds may invest in securities and instruments that are economically tied to these conflict zones. Such investments may have been negatively impacted by sanctions and counter sanctions, if applicable, including declines in value and reductions in liquidity. The reductions in liquidity in investments may cause the Funds to sell portfolio holdings at a disadvantageous time or price or to continue to hold investments that the Funds may no longer seek to hold. PIMCO will continue to actively manage these positions in the best interests of the Funds and its shareholders.

On 01 January 2023, the Management Fee waiver for the Income Fund II expired. On the same date, the Management Fee waiver for Low Duration Income Fund expired and the management fee was permanently lowered.

On 03 January 2023, the Management Fee waivers for the Low Duration Income Fund and the Income Fund II were amended.

On 18 January 2023, the Management Fee waivers for the Euro Short-Term Fund and the PIMCO European Short-Term Opportunities Fund were amended.

On 26 January 2023, the Company Secretary was changed from State Street Fund Services (Ireland) Limited to Walkers Corporate Services (Ireland) Limited.

On 06 April 2023, a subscription of US\$5,000,000 was made into US Short-Term Fund by the Manager.

On 26 April 2023, a redemption of US\$11,580,279 was made by the Manager out of the US Short-Term Fund.

On 01 June 2023, the Management Fee waiver for Investor Accumulation class of the PIMCO Climate Bond Fund expired.

On 30 June 2023, the Supplement for Euro Credit Fund was updated to extend the 25bps Management Fee waiver on the H Institutional share class by one year to 30 June 2024.

On 18 August 2023, the credit facility agreement entered into by PIMCO Funds: Global Investors Series plc acting on behalf of the Global High Yield Bond Fund and the US High Yield Bond Fund with certain lenders including MUFG Bank Ltd. ("MUFG") has been amended and extended to PIMCO Asia High Yield Bond Fund.

On 01 September 2023, the benchmark on the Euro Short-Term Fund was changed to ICE BofA 3-Month German Treasury Bill Index.

On 29 November 2023, the PIMCO Global Core Asset Allocation Fund was renamed to PIMCO Balanced Income and Growth Fund following regulatory approval. In addition to the name change and as notified to shareholders, the Supplement was updated to reflect certain non-material amendments to the investment policy.

Other than the above, there were no other significant events during the financial year.

24. SUBSEQUENT EVENTS

On 02 January 2024, the Supplement for the PIMCO Credit Opportunities Bond Fund was updated, reducing the Unified Fee by 25 bps for all Share Classes, except for the R Class and T Class, which will be lowered by 14 bps and 15 bps, respectively.

On 10 January 2024, the Management Fee waivers on the relevant share classes for the Euro Short-Term Fund and the PIMCO European Short-Term Opportunities Fund were extended to 18 January 2025 and 17 January 2025, respectively. On the same date, a revised Supplement was issued in respect of the Asia Strategic Interest Bond Fund to better align the existing disclosure with most of the Company's other Funds to dictate what the minimum two thirds of the portfolio will be invested in.

On 01 February 2024, the Supplement for the Emerging Markets Bond Fund was updated, reducing the Unified Fee by 7 bps for the Institutional Share Classes and to apply a pro rata reduction across all other relevant Share Classes of the Fund.

On 06 February 2024, we were deeply saddened to hear of the death of John Bruton, a Director of the Company and the Manager.

On 21 March 2024, the Prospectus was updated to incorporate certain nonmaterial amendments, including but not limited to; updates to risk factors, clarifications to principal adverse impacts disclosures, enhancements to general ESG investing disclosures, updates to the taxation section, updates to the Directors' biographies, amendments to the anti-money laundering provisions and inclusion of event-linked bonds disclosures for certain Fund supplements, which were also updated on the same date.

On 08 April 2024, the Supplement for the PIMCO Climate Bond Fund was updated to align the Fund's exclusion strategy with PGAIL's Sustainability Exclusions Policy which has been made available on PGAIL's website and to further clarify existing disclosure relating to issuer engagement. In addition, the Annex to the Fund Supplement has also been updated to reflect these changes and to incorporate certain non-material amendments, including: clarifications to the sustainable investment objective of the Fund; updates to the sustainability indicators used to measure the attainment of the sustainable investment objective of the Fund; enhancements to clarify the manner in which the Fund's sustainable investments are assessed to ensure that they do not cause significant harm to the Fund's sustainable investment objective; and to provide confirmation that the Fund's investments do not include taxonomy-aligned gas and nuclear activities."

On the same date, the Supplement for the Low Duration Income Fund was updated to increase the Fund's permitted maximum non-USD denominated currency exposure from 10% to 15% of total assets.

Other than the above, there were no other significant events after the financial year end.

25. APPROVAL OF FINANCIAL STATEMENTS

The financial statements were approved by the Board on 25 April 2024.

Directors' Report

The Directors present to the shareholders the audited financial statements of the Company for the financial year ended 31 December 2023.

DIRECTORS' RESPONSIBILITIES

The Directors are responsible for preparing the annual report and the financial statements in accordance with applicable Irish Law and Generally Accepted Accounting Practice in Ireland including the Financial Reporting Standard 102 ("FRS 102"), "The Financial Reporting Standard applicable in the United Kingdom and Republic of Ireland" issued by the Financial Reporting Council, the Companies Act 2014 and the UCITS Regulations.

Under Irish law, the Directors shall not approve the financial statements unless they are satisfied that they give a true and fair view of the Company's assets, liabilities and financial position as at the end of the financial year and the profit or loss of the Company for the financial year.

In preparing these financial statements, the Directors are required to:

- select suitable accounting policies and then apply them consistently;
- make judgements and estimates that are reasonable and prudent;
- state whether the financial statements have been prepared in accordance with applicable accounting standards and identify the standards in question, subject to any material departures from those standards being disclosed and explained in the notes to the financial statements; and
- prepare the financial statements on the going concern basis unless it is inappropriate to presume that the Company will continue in business.

The Directors are responsible for keeping adequate accounting records that are sufficient to:

- correctly record and explain the transactions of the Company;
- enable, at any time, the assets, liabilities, financial position and profit or loss of the Company to be determined with reasonable accuracy; and
- enable the Directors to ensure that the financial statements comply with the Companies Act 2014 and enable those financial statements to be audited.

The Directors are also responsible for safeguarding the assets of the Company and hence for taking reasonable steps for the prevention and detection of fraud and other irregularities.

The Directors are responsible for the maintenance and integrity of the corporate and financial information included on the Company's website. Legislation in Ireland governing the preparation and dissemination of financial statements may differ from legislation in other jurisdictions.

DIRECTORS' COMPLIANCE STATEMENT

It is the policy of the Company to comply with its relevant obligations (as defined in the Companies Act 2014). As required by Section 225(2) of the Companies Act 2014, the Directors acknowledge that they are responsible for securing the Company's compliance with the relevant obligations. The Directors have drawn up a compliance policy statement as defined in Section 225(3)(a) of the Companies Act 2014 and a compliance policy which refers to the arrangements and structures that are in place and which are, in the Directors' opinion, designed to secure material compliance with the Company's relevant obligations and have conducted a review during this financial year of any such arrangements or structures that have been put in place. In discharging their responsibilities under Section 225, the Directors relied upon, among other things, the services provided, advice and/or representations from third parties whom the Directors believe have the requisite knowledge and experience in order to secure material compliance with the Company's relevant obligations.

EMPLOYEES

The Company had no employees during the financial years ended 31 December 2023 or 31 December 2022.

STATEMENT OF RELEVANT AUDIT INFORMATION

The Directors in office at the date of this report have each confirmed that:

 as far as he/she is aware, there is no relevant audit information of which the Company's auditor is unaware; and he/she has taken all the steps that he/she ought to have taken as a
Director in order to make himself/herself aware of any relevant audit
information and to establish that the Company's auditor is aware of
that information.

RESULTS, ACTIVITIES AND FUTURE DEVELOPMENTS

The results of operations and dividends declared are set out on the Statement of Operations on pages 92 through 111. A review of the Funds' investment performance and portfolio insights is contained on pages 6 through 66.

PRINCIPAL RISKS AND UNCERTAINTIES

Details of the financial risk management objectives and policies of the Company and the exposure of the Company to market price risk, foreign currency risk, interest rate risk, liquidity risk, and credit and counterparty risk are disclosed in Note 16 in the Notes to Financial Statements.

SIGNIFICANT EVENTS

A list of the significant events affecting the Company during the financial year is disclosed in Note 23.

POST BALANCE SHEET EVENTS

A list of the post-Balance Sheet events affecting the Company after the financial year end is disclosed in Note 24.

ACCOUNTING RECORDS

The measures taken by the Directors to secure compliance with the Company's obligation to keep adequate accounting records are the use of appropriate systems and procedures and employment of competent persons. The accounting records are kept at State Street Fund Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin D02 HD32, Ireland.

CORPORATE GOVERNANCE STATEMENT

The Company is subject to and complies with Irish statute comprising the Companies Act 2014 and with the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (S.I. No 352 of 2011), as may be amended (the "UCITS Regulations"), and the Listing Rules of Global Exchange Market ("GEM") of Euronext Dublin as applicable to Investment Funds. The Board of Directors (the "Board") have assessed the measures included in the voluntary Corporate Governance Code for Collective Investment Schemes and Management Companies, as published by the Irish Fund Industry Association in December 2011 (the "IFIA Code"). The Board has adopted all corporate governance practices and procedures of the IFIA Code.

The Board has assessed the measures included in the IFIA Code as being consistent with its corporate governance practices and procedures for the financial year. Each of the service providers engaged by the Company is subject to their own corporate governance requirements.

Financial Reporting Process — description of main features
The Board is responsible for establishing and maintaining adequate internal control and risk management systems of the Company in relation to the financial reporting process. Such systems are designed to manage rather than eliminate the risk of failure to achieve the Company's financial reporting objectives and can only provide reasonable and not absolute assurance against material misstatement or loss.

The Board has established processes regarding internal control and risk management systems to ensure its effective oversight of the financial reporting process. These include appointing the Administrator, State Street Fund Administration Services (Ireland) Limited, to maintain the books and records. The Administrator is authorised and regulated by the Central Bank and must comply with the rules imposed by the Central Bank. The Administrator is also contractually obliged to prepare for review and approval by the Board the annual report including financial statements intended to give a true and fair view and the half yearly financial statements.

The Board evaluates and discusses significant accounting and reporting issues as the need arises. From time to time the Board also examines and evaluates the Administrator's financial accounting and reporting routines and monitors and evaluates the external auditors' performance, qualifications and independence. The Administrator has operating

responsibility in respect of its internal controls in relation to the financial reporting process and the Administrator's report to the Board.

Risk Assessment

The Board is responsible for assessing the risk of irregularities whether caused by fraud or error in financial reporting and ensuring the processes are in place for the timely identification of internal and external matters with a potential effect on financial reporting. The Board has also put in place processes to identify changes in accounting rules and recommendations and to ensure that these changes are accurately reflected in the Company's financial statements.

Control Activities

The Administrator maintains control structures to manage the risks over financial reporting. These control structures include appropriate division of responsibilities and specific control activities aimed at detecting or preventing the risk of significant deficiencies in financial reporting for every significant account in the financial statements and the related notes in the Company's annual report. Examples of control activities exercised by the Administrator include analytical review procedures, reconciliations and automated controls over IT systems. The method of valuing securities and other assets when prices are not available from external independent sources is disclosed in Note 3 in the Notes to Financial Statements.

Information and Communication

The Company's policies and the Board's instructions with relevance for financial reporting are updated and communicated via appropriate channels, such as e-mail, correspondence and meetings to ensure that all financial reporting information requirements are met in a complete and accurate manner.

Monitoring

The Board receives regular presentations and reviews reports from the Depositary, Investment Advisors and Administrator. The Board also has an annual process to ensure that appropriate measures are taken to consider and address the shortcomings identified and measures recommended by the Independent Auditors.

Capital Structure

No person has a significant direct or indirect holding of securities in the Company. No person has any special rights of control over the Company's share capital.

There are no restrictions on voting rights.

Powers of the Directors

With regard to the appointment and replacement of Directors, the Company is governed by its Articles of Association, Irish statute comprising the Companies Act 2014, the UCITS Regulations and the Listing Rules of GEM of Euronext Dublin as applicable to Investment Funds. The Articles of Association themselves may be amended by special resolution of the shareholders.

The Board is responsible for managing the business affairs of the Company in accordance with the Articles of Association. The Directors may delegate certain functions to the Administrator and other parties, subject to the supervision and direction by the Directors. The Directors have delegated the day to day administration of the Company to the Administrator and the investment management and distribution functions to the Investment Advisors. Consequently none of the Directors is an executive Director.

The Articles of Association provide that the Directors may exercise all the powers of the Company to borrow money, to mortgage or charge its undertaking, property or any part thereof and may delegate these powers to the Investment Advisors.

The Directors may, at any time and from time to time temporarily suspend the calculation of the Net Asset Value of a particular Fund and the issue, repurchase and conversion of shares in any of the following instances:

(a) during any period (other than ordinary holiday or customary weekend closings) when any market or Recognised Exchange is closed and which is the main market or Recognised Exchange for a significant part of investments of the relevant Fund, or in which trading thereon is restricted or suspended;

- (b) during any period when an emergency exists as a result of which disposal by the Company of investments which constitute a substantial portion of the assets of the relevant class is not practically feasible; or it is not possible to transfer monies involved in the acquisition or disposition of investments at normal rates of exchange; or it is not practically feasible for the Directors or their delegate fairly to determine the value of any assets of the relevant Fund;
- (c) during any breakdown in the means of communication normally employed in determining the price of any of the investments of the relevant Fund or of current prices on any market or Recognised Exchange;
- (d) when for any reason the prices of any investments of the relevant class cannot be reasonably, promptly or accurately ascertained;
- (e) during any period when remittance of monies which will or may be involved in the realisation of or in the payment for any of the investments of the relevant class cannot, in the opinion of the Directors, be carried out at normal rates of exchange;
- (f) for the purpose of winding up the Company or terminating any Fund; or
- (g) if any other reason makes it impossible or impracticable for their delegate to fairly determine the value of substantial portion of the investments of the Company or any Fund.

Notice of any such suspension and notice of the termination of any such suspension shall be given immediately to the Central Bank and to Euronext Dublin and will be notified to applicants for shares or to shareholders requesting the repurchase of shares at the time of application or filing of the written request for such repurchase. Where possible, all reasonable steps will be taken to bring any period of suspension to an end as soon as possible.

Registered shares may be transferred by instrument in writing. The instrument of transfer must be accompanied by a certificate from the transferee that it is not acquiring such shares on behalf of or for the benefit of a U.S. Person. In the case of the death of one of joint shareholders, the survivor or survivors will be the only person or persons recognised by the Administrator as having any title to or interest in the shares registered in the names of such joint shareholders. The Directors may decline to register a transfer if they are aware or reasonably believe the transfer would result in the beneficial ownership of shares by a person in contravention of any restrictions on ownership imposed by the Directors or might result in legal, regulatory, pecuniary, taxation or material administrative disadvantage to the relevant Fund or shareholders generally.

Shareholder Meetings

The Annual General Meeting of the Company will usually be held in Dublin, normally during the month of September or such other date as the Directors may determine. Notice convening the Annual General Meeting in each year at which the audited financial statements of the Company will be presented (together with the Directors' and Auditors' Reports of the Company) will be sent to shareholders at their registered addresses not less than 21 clear days before the date fixed for the meeting. Other general meetings may be convened from time to time by the Directors in such manner as provided by Irish law.

Each of the shares entitles the holder to attend and vote at meetings of the Company and of the Fund represented by those shares. Matters may be determined by a meeting of shareholders on a show of hands unless a poll is requested by any shareholder having the right to vote at the meeting or unless the chairman of the meeting requests a poll. Each shareholder has one vote on a show of hands. Each share gives the holder one vote in relation to any matters relating to the Company which are submitted to shareholders for a vote by poll.

No class of shares confers on the holder thereof any preferential or pre-emptive rights or any rights to participate in the profits and dividends of any other share class or any voting rights in relation to matters relating solely to any other share class.

Any resolution to alter the class rights of the shares requires the approval of three quarters of the holders of the shares represented or present and voting

Directors' Report (Cont.)

at a general meeting of the class. The quorum for any general meeting of the class convened to consider any alteration to the class rights of the shares shall be such number of shareholders being two or more persons whose holdings comprise one third of the shares.

Each of the shares other than subscriber shares entitles the shareholder to participate equally on a pro-rata basis in the dividends and net assets of the Fund in respect of which the shares have been issued, save in the case of dividends declared prior to becoming a shareholder.

Subscriber shares entitle the shareholders holding them to attend and vote at all general meetings of the Company but do not entitle the holders to participate in the dividends or net assets of the Company.

Composition and Operation of Board and Committees
There are five Directors currently, all of whom are non-executive Directors
and two of whom are independent of the Investment Advisors. The Directors
may be removed by the shareholders by ordinary resolution in accordance
with the procedures established under the Irish Companies Act 2014. The
Board meets at least quarterly during each calendar year. The Board has an
audit committee, currently consisting of the two Independent Directors,
which met four times during the financial year under review.

CONNECTED PERSONS TRANSACTIONS

Transactions carried out with the Manager or depositary to a UCITS; and the delegates or sub-delegates of such a Manager or depositary (excluding any non-group company sub-custodians appointed by a depositary); and any associated or group company of such a Manager, depositary, delegate or sub-delegate (connected persons) must be carried out as if effected on normal commercial terms, negotiated at arm's length and only when in best interests of the shareholders. The Directors are satisfied that there are arrangements (evidenced by written procedures) in place to ensure that connected persons transactions are carried out as described above and that they have been complied with during the financial year.

DIRECTORS

The Directors who held office during the financial year ended 31 December 2023 were:

V. Mangala Ananthanarayanan — appointed 30 June 2016 Ryan P. Blute — appointed 30 May 2014 John Bruton — appointed 28 February 2018 Craig A. Dawson — appointed 6 May 2009 David M. Kennedy — appointed 16 April 1999 Frances Ruane — appointed 28 February 2018

The Articles of Association do not provide for the retirement of Directors by rotation.

SECRETARY

Walkers Corporate Services (Ireland) Limited held the office of Secretary for the financial year ended 31 December 2023.

DIRECTORS' AND SECRETARY'S INTERESTS IN SHARES AND CONTRACTS

At 31 December 2023, V. Mangala Ananthanarayanan held 8,187.77 (31 December 2022: 8,187.77) shares of the PIMCO Asia High Yield Bond Fund, 5,319.15 (31 December 2022: 5,319.15) shares of the PIMCO Capital Securities Fund, Nil (31 December 2022: 8,757.87) shares of the Dynamic Multi-Asset Fund, 3,619.69 (31 December 2022: 3,619.69) shares of the Global Bond Fund and 27,543.65 (31 December 2022: 27,543.65) shares of the Income Fund, all Funds of the Company.

At 31 December 2023, Ryan P. Blute held Nil (31 December 2022: 5,387.93) shares of the PIMCO Asia High Yield Bond Fund, 28,827.68 (31 December 2022: 24,131.27) shares of the Low Average Duration Fund and 50,751.14 (31 December 2022: 82,494.63) shares of the Low Duration Income Fund, all Funds of the Company.

At 31 December 2023, Craig A. Dawson held 18,118.23 (31 December 2022: 18,118.23) shares of the PIMCO Capital Securities Fund, 97,370.98 (31 December 2022: 97,370.98) shares of the Low Duration Income Fund and 92,850.51 (31 December 2022: 92,850.51) shares of the Low Duration Opportunities Fund, all Funds of the Company.

At 31 December 2023, David M. Kennedy held 4,186.59 (31 December 2022: 4,449.56) shares of the Emerging Markets Bond Fund and 16,786.79 (31 December 2022: 16,786.79) shares of the PIMCO Balanced Income and Growth Fund, both Funds of the Company.

The Secretary held no interest in the shares of the Company during the financial years ended 31 December 2023 or 31 December 2022.

None of the Directors have a service contract with the Company.

LEGAL ADVISOR AS TO IRISH LAW

Dillon Eustace LLP was Legal Advisor (as to Irish Law) to the Company during the financial year ended 31 December 2023.

INDEPENDENT AUDITORS

The Independent Auditors, PricewaterhouseCoopers, have indicated their willingness to continue in office in accordance with section 383 of the Companies Act 2014.

On behalf of the Board of Directors

Director: Craig A. Dawson

Director: David M. Kennedy

and M Kennedy

Date: 25 April 2024



Independent auditors' report to the members of PIMCO Funds: Global Investors Series plc

Report on the audit of the financial statements

Opinion

In our opinion, PIMCO Funds: Global Investors Series plc's financial statements:

- give a true and fair view of the Company's and Funds' assets, liabilities and financial position as at 31 December 2023 and of their results for the year then ended;
- have been properly prepared in accordance with Generally Accepted Accounting Practice in Ireland (accounting standards issued by the Financial Reporting Council of the UK, including Financial Reporting Standard 102 "The Financial Reporting Standard applicable in the UK and Republic of Ireland" and Irish law); and
- have been properly prepared in accordance with the requirements of the Companies Act 2014 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended).

We have audited the financial statements, included within the Annual Report, which comprise:

- the Statement of Assets and Liabilities as at 31 December 2023;
- the Statement of Operations for the year then ended;
- the Statement of Changes in Net Assets for the year then ended;
- the Schedule of Investments for each of the Funds as at 31 December 2023; and
- the notes to the financial statements for the Company and for each of its Funds, which include a description of the significant accounting policies.

Basis for opinion

We conducted our audit in accordance with International Standards on Auditing (Ireland) ("ISAs (Ireland)") and applicable law.

Our responsibilities under ISAs (Ireland) are further described in the Auditors' responsibilities for the audit of the financial statements section of our report. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

Independence

We remained independent of the Company in accordance with the ethical requirements that are relevant to our audit of the financial statements in Ireland, which includes IAASA's Ethical Standard as applicable to listed entities, and we have fulfilled our other ethical responsibilities in accordance with these requirements.

Our audit approach

Overview



Materiality

- Overall materiality: 50 basis points (2022: 50 basis points) of Net Assets Value ("NAV") at 31 December 2023 (2022: 31 December 2022) for each of the Company's Funds.
- Performance materiality: 75% of overall materiality.

Audit scope

• The Company is an open-ended investment Company with variable capital and engages PIMCO Global Advisors (Ireland) Limited (the "Manager") to manage certain duties and responsibilities with regards to the day-to-day management of the Company. We tailored the scope of our audit taking into account the types of investments within the Funds, the involvement of the third parties referred to overleaf, the accounting processes and controls, and the industry in which the Company operates. We look at each of the Funds at an individual level.

Key audit matters

- Valuation of financial assets and financial liabilities at fair value through profit or loss.
- Existence of financial assets and financial liabilities at fair value through profit or loss.



The scope of our audit

As part of designing our audit, we determined materiality and assessed the risks of material misstatement in the financial statements. In particular, we looked at where the directors made subjective judgements, for example the selection of pricing sources to value the investment portfolio. As in all of our audits, we also addressed the risk of management override of internal controls, including evaluating whether there was evidence of bias by the directors that represented a risk of material misstatement due to fraud.

Key audit matters

Key audit matters are those matters that, in the auditors' professional judgement, were of most significance in the audit of the financial statements of the current period and include the most significant assessed risks of material misstatement (whether or not due to fraud) identified by the auditors, including those which had the greatest effect on: the overall audit strategy; the allocation of resources in the audit; and directing the efforts of the engagement team. These matters, and any comments we make on the results of our procedures thereon, were addressed in the context of our audit of the financial statements as a whole, and in forming our opinion thereon, and we do not provide a separate opinion on these matters. This is not a complete list of all risks identified by our audit.

Key audit matter

Valuation of financial assets and financial liabilities at fair value through profit or loss.

Refer to the Schedule of Investments for each of the Funds, the significant accounting policies set out in note 2 and Investments at fair value and fair value hierarchy set out in note 3. The financial assets and financial liabilities at fair value through profit or loss included in the Statement of Assets and Liabilities of the Funds at 31 December 2023 are valued at fair value in line with Generally Accepted Accounting Practice in Ireland. We considered the valuation of financial assets and financial liabilities at fair value through profit or loss to be a key audit matter as it represents the principal element of the financial statements.

How our audit addressed the key audit matter

We tested the valuation of transferable securities, deposits with credit institutions and the fair value of securities sold short at 31 December 2023 to third party vendor sources where available. In the absence of third party vendor sources being available for certain level 1 or level 2 securities, we completed alternative testing procedures which included obtaining broker quote confirmations or management's pricing support.

We tested the fair value of transferable securities disclosed as level 3 investments by considering the methods and data used by management to develop the estimated fair values. We compared the results of our independent valuation to management's estimate to determine whether management's fair value estimate was reasonable. Investment funds comprise Exchange Traded Funds and Collective Investment Schemes. We tested the valuation of Exchange Traded Funds to third party vendor sources. In respect of Collective Investment Schemes we agreed the fair value to an independent confirmation from the underlying transfer agent.

We tested the fair value of repurchase agreements by agreeing the fair value to counterparty statements.

We tested the valuation of financial derivative instruments by using our internal valuation expert to develop an independent estimate of the fair value and to determine whether management's fair value estimate was reasonable, or we obtained third party vendor prices where available. No material misstatements were noted from the performance of these procedures.

Existence of financial assets and financial liabilities at fair value through profit or loss.

Refer to the Schedule of Investments for each of the Funds, the significant accounting policies set out in note 2 and Investments at fair value and fair value hierarchy set out in note 3. The financial assets and financial liabilities at fair value through profit or loss included in the Statement of Assets and Liabilities of each Fund are held in each Fund's name at 31 December 2023. We considered the existence of financial assets and financial liabilities at fair value through profit or loss to be a key audit matter as it represents the principal element of the financial statements.

We obtained independent confirmation from the Depositary or independent counterparties of the holdings of transferable securities and deposits with credit institutions as at 31 December 2023. We reconciled the holdings per the confirmations to the holdings per the accounting records and a sample of reconciling items noted were tested to underlying supporting documentation.

For the fair value of securities sold short we obtained independent confirmations from the counterparties. Investment funds comprise Exchange Traded Funds and Collective Investment Schemes. For Exchange Traded Funds we obtained an independent confirmation from the Depositary. In respect of Collective Investment Schemes we obtained an independent confirmation from the underlying transfer agent.

For repurchase agreements we obtained independent confirmations from the counterparties.

For financial derivative instruments we obtained independent confirmations from the counterparties where possible. In the absence of the independent counterparty confirmation being



Key audit matter	How our audit addressed the key audit matter
	available, for certain positions we completed alternative testing procedures.
	For forward foreign currency contracts, we liquidated to bank statements where possible. Alternatively, where material and the maturity date is post audit sign-off date, we independently confirmed with counterparties.
	No material misstatements were noted from the performance of these procedures.

How we tailored the audit scope

We tailored the scope of our audit to ensure that we performed enough work to be able to give an opinion on the financial statements as a whole, taking into account the structure of the Company, the accounting processes and controls, and the industry in which it operates.

As at 31 December 2023 there are 56 Funds operating. The Company's Statement of Assets and Liabilities, Statement of Operations, and Statement of Changes in Net Assets are an aggregation of the positions and results of the Funds.

The directors control the affairs of the Company and are responsible for the overall investment policy which is determined by them. The Company engages the Manager to manage certain duties and responsibilities with regards to the day to day management of the Company. The Manager has delegated certain responsibilities to the Investment Advisors and to State Street Fund Services (Ireland) Limited (the 'Administrator'). The financial statements, which remain the responsibility of the directors, are prepared on their behalf by the Administrator. The Company has appointed State Street Custodial Services (Ireland) Limited (the "Depositary") to act as Depositary of the Company's assets. In establishing the overall approach to our audit we assessed the risk of material misstatement at a Fund level, taking into account the nature, likelihood and potential magnitude of any misstatement. As part of our risk assessment, we considered the Company's interaction with the Administrator, and we assessed the control environment in place at the Administrator.

Materiality

The scope of our audit was influenced by our application of materiality. We set certain quantitative thresholds for materiality. These, together with qualitative considerations, helped us to determine the scope of our audit and the nature, timing and extent of our audit procedures on the individual financial statement line items and disclosures and in evaluating the effect of misstatements, both individually and in aggregate on the financial statements as a whole.

Based on our professional judgement, we determined materiality for the financial statements of each of the Company's Funds as follows:

Overall materiality and how we determined it	50 basis points (2022: 50 basis points) of Net Assets Value ("NAV") at 31 December 2023 (2022: 31 December 2022) for each of the Company's Funds.
Rationale for benchmark applied	We have applied this benchmark because the main objective of the Company is to provide investors with a total return at a Fund level, taking account of the capital and income returns.

We use performance materiality to reduce to an appropriately low level the probability that the aggregate of uncorrected and undetected misstatements exceeds overall materiality. Specifically, we use performance materiality in determining the scope of our audit and the nature and extent of our testing of account balances, classes of transactions and disclosures, for example in determining sample sizes. Our performance materiality was 75% of overall materiality.

In determining the performance materiality, we considered a number of factors - the history of misstatements, risk assessment and aggregation risk and the effectiveness of controls - and concluded that an amount at the upper end of our normal range was appropriate.

We agreed with the Board of Directors that we would report to them misstatements identified during our audit above 10% of overall materiality, for NAV per share impacting differences (2022: 10% of overall materiality, for NAV per share impacting differences) as well as misstatements below that amount that, in our view, warranted reporting for qualitative reasons.

Conclusions relating to going concern

Our evaluation of the directors' assessment of the Company's and Funds' ability to continue to adopt the going concern basis of accounting included:

- Obtaining an understanding of the key indicators that are monitored with respect to the going concern assumption and
 management's future plans for the Funds over the going concern period (being 12 months from the date of approval of the
 financial statements);
- Reviewing the available board minutes during the period under audit and those available up to the date of this report;



- Considering post year end capital activity as recorded in the underlying accounting records;
- Making enquiries of management with respect to any planned significant redemptions of which they have been informed
 of:
- Considering the liquidity risk management techniques which are available to the Company and Funds.

Based on the work we have performed, we have not identified any material uncertainties relating to events or conditions that, individually or collectively, may cast significant doubt on the Company's and Funds' ability to continue as a going concern for a period of at least twelve months from the date on which the financial statements are authorised for issue.

In auditing the financial statements, we have concluded that the directors' use of the going concern basis of accounting in the preparation of the financial statements is appropriate.

However, because not all future events or conditions can be predicted, this conclusion is not a guarantee as to the Company's and Funds' ability to continue as a going concern.

Our responsibilities and the responsibilities of the directors with respect to going concern are described in the relevant sections of this report.

Reporting on other information

The other information comprises all of the information in the Annual Report other than the financial statements and our auditors' report thereon. The directors are responsible for the other information. Our opinion on the financial statements does not cover the other information and, accordingly, we do not express an audit opinion or, except to the extent otherwise explicitly stated in this report, any form of assurance thereon. In connection with our audit of the financial statements, our responsibility is to read the other information and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If we identify an apparent material inconsistency or material misstatement, we are required to perform procedures to conclude whether there is a material misstatement of the financial statements or a material misstatement of the other information. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report based on these responsibilities.

With respect to the Directors' Report, we also considered whether the disclosures required by the Companies Act 2014 have been included.

Based on the responsibilities described above and our work undertaken in the course of the audit, ISAs (Ireland) and the Companies Act 2014 require us to also report certain opinions and matters as described below:

- In our opinion, based on the work undertaken in the course of the audit, the information given in the Directors' Report for the year ended 31 December 2023 is consistent with the financial statements and has been prepared in accordance with applicable legal requirements.
- Based on our knowledge and understanding of the Company and its environment obtained in the course of the audit, we have not identified any material misstatements in the Directors' Report.

Responsibilities for the financial statements and the audit

Responsibilities of the directors for the financial statements

As explained more fully in the Directors' Responsibilities set out on page 884, the directors are responsible for the preparation of the financial statements in accordance with the applicable framework and for being satisfied that they give a true and fair view.

The directors are also responsible for such internal control as they determine is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the directors are responsible for assessing the Company's and Funds' ability to continue as going concerns, disclosing as applicable, matters related to going concern and using the going concern basis of accounting unless the directors either intend to liquidate the Company or to cease operations, or have no realistic alternative but to do so.

Auditors' responsibilities for the audit of the financial statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with ISAs (Ireland) will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements

Irregularities, including fraud, are instances of non-compliance with laws and regulations. We design procedures in line with our responsibilities, outlined above, to detect material misstatements in respect of irregularities, including fraud. The extent to which our procedures are capable of detecting irregularities, including fraud, is detailed below.



Based on our understanding of the Company and industry, we identified that the principal risks of non-compliance with laws and regulations related to irregularities, including fraud, are instances of non-compliance with laws and regulations. We design procedures in line with our responsibilities, outlined above, to detect material misstatements in respect of irregularities, including fraud. The extent to which our procedures are capable of detecting irregularities, including fraud, is detailed below, and we considered the extent to which non-compliance might have a material effect on the financial statements. We also considered those laws and regulations that have a direct impact on the preparation of the financial statements such as the Companies Act 2014 and the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011 (as amended). We evaluated management's incentives and opportunities for fraudulent manipulation of the financial statements (including the risk of override of controls), and determined that the principal risks were related to risk of management override of control.

Audit procedures performed by the engagement team included:

- Enquiry of management to identify any instances of non-compliance with laws and regulations;
- Identifying and testing journal entries that met our specific risk based criteria;
- Testing accounting estimates and judgements and considered potential for management bias;
- Designing audit procedures to incorporate unpredictability around the nature, timing or extent of our testing; and
- Reviewing minutes of the meetings of the Board of Directors.

There are inherent limitations in the audit procedures described above. We are less likely to become aware of instances of non-compliance with laws and regulations that are not closely related to events and transactions reflected in the financial statements. Also, the risk of not detecting a material misstatement due to fraud is higher than the risk of not detecting one resulting from error, as fraud may involve deliberate concealment by, for example, forgery or intentional misrepresentations, or through collusion.

Our audit testing might include testing complete populations of certain transactions and balances, possibly using data auditing techniques. However, it typically involves selecting a limited number of items for testing, rather than testing complete populations. We will often seek to target particular items for testing based on their size or risk characteristics. In other cases, we will use audit sampling to enable us to draw a conclusion about the population from which the sample is selected.

A further description of our responsibilities for the audit of the financial statements is located on the IAASA website at:

https://www.iaasa.ie/getmedia/b2389013-1cf6-458b-9b8f-a98202dc9c3a/Description of auditors responsibilities for audit.pdf.

This description forms part of our auditors' report.

Use of this report

This report, including the opinions, has been prepared for and only for the Company's members as a body in accordance with section 391 of the Companies Act 2014 and for no other purpose. We do not, in giving these opinions, accept or assume responsibility for any other purpose or to any other person to whom this report is shown or into whose hands it may come save where expressly agreed by our prior consent in writing.

Other required reporting

Companies Act 2014 opinions on other matters

- We have obtained all the information and explanations which we consider necessary for the purposes of our audit.
- In our opinion the accounting records of the Company were sufficient to permit the financial statements to be readily and properly audited.
- The financial statements are in agreement with the accounting records.

Companies Act 2014 exception reporting

Directors' remuneration and transactions

Under the Companies Act 2014 we are required to report to you if, in our opinion, the disclosures of directors' remuneration and transactions specified by sections 305 to 312 of that Act have not been made. We have no exceptions to report arising from this responsibility.

Mary Ruane

for and on behalf of PricewaterhouseCoopers Chartered Accountants and Statutory Audit Firm

Dublin

25 April 2024

Depositary's Report

We have enquired into the conduct of PIMCO Funds: Global Investors Series plc (the "Company") for the financial year ended 31 December 2023, in our capacity as Depositary to the Company.

This report including the opinion has been prepared for and solely for the shareholders in the Company as a body, in accordance with Regulation 34, (1), (3) and (4) in Part 5 of the European Communities (Undertakings for Collective Investment in Transferable Securities) Regulations 2011, as amended, ('the UCITS Regulations'), and for no other purpose. We do not, in giving this opinion, accept or assume responsibility for any other purpose or to any other person to whom this report is shown.

RESPONSIBILITIES OF THE DEPOSITARY

Our duties and responsibilities are outlined in Regulation 34, (1), (3) and (4) in Part 5 of the UCITS Regulations. One of those duties is to enquire into the conduct of the Company in each annual accounting period and report thereon to the shareholders.

Our report shall state whether, in our opinion, the Company has been managed in that financial period in accordance with the provisions of the Company's constitution (the "Constitution") and the UCITS Regulations. It is the overall responsibility of the Company to comply with these provisions. If the Company has not so complied, we as Depositary must state why this is the case and outline the steps which we have taken to rectify the situation.

BASIS OF DEPOSITARY OPINION

The Depositary conducts such reviews as it, in its reasonable opinion, considers necessary in order to comply with its duties as outlined in Regulation 34, (1), (3) and (4) in Part 5 of the UCITS Regulations and to ensure that, in all material respects, the Company has been managed (i) in accordance with the limitations imposed on its investment and borrowing powers by the provisions of the Constitution and the UCITS Regulations and (ii) otherwise in accordance with the Constitution and the appropriate regulations.

OPINION

In our opinion, the Company has been managed during the financial period, in all material respects:

- (i) in accordance with the limitations imposed on the investment and borrowing powers of the Company by the Constitution, the UCITS Regulations and the Central Bank (Supervision and Enforcement) Act 2013 (Section 48(1)) (Undertakings for Collective Investment in Transferable Securities) Regulations 2019, ('the Central Bank UCITS Regulations'); and
- (ii) otherwise in accordance with the provisions of the Constitution, the UCITS Regulations and the Central Bank UCITS Regulations.

State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay,

Dublin D02 HD32

Ireland

Date: 25 April 2024

Remuneration Disclosures (Unaudited)

PIMCO Global Advisors (Ireland) Limited (the "Manager"), in accordance with its obligations under Directive 2009/65/EC, as amended (the "UCITS Directive") is required to have remuneration policies and practices for those categories of staff, including senior management, risk takers, control functions, and any employees receiving total remuneration that takes them into the same remuneration bracket as senior management and risktakers, whose professional activities have a material impact on the risk profiles of the Manager or any Undertakings for Collective Investment in Transferable Securities ("UCITS") under management, that are consistent with and promote sound and effective risk management and do not encourage risktaking which is inconsistent with the risk profiles, rules or instruments of incorporation of the Manager or PIMCO Funds: Global Investors Series plc (the "Company").

The remuneration policy also includes information on the integration of sustainability risks in the Manager's remuneration procedures, as required by the EU Sustainable Finance Disclosure Regulation (2019/2088).

Remuneration consists of all forms of payments or benefits made directly by, or indirectly, but on behalf of the Manager, in exchange for professional services rendered by staff. This shall include where appropriate: (i) all forms of payments or benefits paid by the Manager; (ii) any amount paid by the Company, including any portion of performance fees; and/or (iii) any transfer of units or shares of any Company; in exchange for professional services rendered by the Identified Staff. Fixed remuneration means payments or benefits without consideration of any performance criteria. Variable remuneration means additional payments or benefits depending on performance or, in certain cases, other contractual criteria.

Disclosures are provided in relation to (a) the staff of the Manager; (b) staff who are senior management; and (c) staff who have the ability to materially affect the risk profile of the Fund, including individuals who, although not directly employed by the Manager, are assigned by their employer to carry out services directly for the Manager ("Delegates").

The amount of the total remuneration awarded by the Manager to its staff which has been attributed to the Manager's UCITS related business in respect of the Manager's financial year ending 31 December 2023 is €180,000. This figure is comprised of fixed remuneration of €180,000 and variable remuneration of €Nil. There were a total of 3 beneficiaries of the remuneration described above.

The amount of the aggregate remuneration awarded by the Manager, which has been attributed to the Manager's UCITS-related business in respect of the Manager's financial year ending 31 December 2023, to its senior management was \$Nil. and to other members of its staff whose actions have a material impact on the risk profile of the Manager's UCITS-related business was \$Nil.

The amount of total remuneration awarded by Delegates to their Identified Staff which has been attributed to the sub-funds in respect of the financial year ended 31 December 2023 is \$10,515,112. This figure is comprised of fixed remuneration of \$84,451 and variable remuneration of \$10,430,661. There were a total of 62 beneficiaries of the remuneration described above.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)	81,115,936 PAR (000s)	\$ 807,852
Standard Chartered PLC 7.750% due 15/08/2027 Mongolia Government International Bond	\$ 53,700	53,836
8.650% due 19/01/2028	30,770	30,509
Shriram Finance Ltd. 4.400% due 13/03/2024	28,254	27,684
Huarong Finance Co. Ltd. 4.750% due 27/04/2027	30,300	26,327
Sino-Ocean Land Treasure Ltd. 3.250% due 05/05/2026	32,250	24,086
Dah Sing Bank Ltd. 7.375% due 15/11/2033	22,200	22,070
Standard Chartered PLC 6.000% due 26/07/2025	22,100	21,613
Indonesia Government International Bond 4.650% due 20/09/2032	21,684	21,457
Bangkok Bank PCL 5.000% due 23/09/2025	20,300	19,266
Huarong Finance Co. Ltd. 4.500% due 29/05/2029	19,300	15,271
SK Hynix, Inc. 6.375% due 17/01/2028	15,200	15,126
Sino-Ocean Land Treasure Ltd. 2.700% due 13/01/2025	21,200	15,109
Yunda Holding Investment Ltd. 2.250% due 19/08/2025	15,600	14,077
Northern Star Resources Ltd. 6.125% due 11/04/2033	14,094	13,810
Wanda Properties Global Co. Ltd. 11.000% due 20/01/2025	14,000	13,668
India Cleantech Energy 4.700% due 10/08/2026	15,450	13,571
GS Caltex Corp. 5.375% due 07/08/2028	13,600	13,552
ReNew Wind Energy AP2 4.500% due 14/07/2028	15,800	13,431
FWD Group Holdings Ltd. 6.375% due 13/09/2024	15,270	13,266

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)	83,957,336 PAR (000S)	\$ 836,148
Sands China Ltd. 4.300% due 08/01/2026	\$ 46,100	43,795
Sands China Ltd. 5.375% due 08/08/2025	32,400	31,942
Indika Energy Capital Pte. Ltd. 8.250% due 22/10/2025	25,900	25,696
Sands China Ltd. 5.650% due 08/08/2028	26,300	25,511
Standard Chartered PLC 7.750% due 15/08/2027	21,400	21,290
Muthoot Finance Ltd. 4.400% due 02/09/2023	21,400	21,059
Freeport Indonesia PT 5.315% due 14/04/2032	21,800	20,424
VLL International, Inc. 5.750% due 28/11/2024	20,900	20,328
Indonesia Government International Bond 4.650% due 20/09/2032	21,684	20,028
Yanlord Land HK Co. Ltd. 5.125% due 20/05/2026	23,400	18,533
NWD Finance BVI Ltd. 6.150% due 16/03/2025	19,300	17,178
Krung Thai Bank PCL 4.400% due 25/03/2026	18,800	17,128
Mongolia Government International Bond 8.650% due 19/01/2028	16,800	16,709
Periama Holdings LLC 5.950% due 19/04/2026	17,200	16,546
Vedanta Resources Finance PLC 8.950% due 11/03/2025	23,100	16,385
India Green Power Holdings 4.000% due 22/02/2027	18,100	15,666
Huarong Finance Co. Ltd. 4.500% due 29/05/2029	18,800	15,614
Greenko Solar Mauritius Ltd. 5.950% due 29/07/2026	15,800	14,868
NWD Finance BVI Ltd. 5.250% due 22/03/2026	16,200	13,870

(a) The PIMCO Asia High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)	15,771,481 par	\$ 157,062
Korea Housing Finance Corp. 4.625% due 24/02/2028	(000s) \$ 7,100	7,039
Kasikornbank PCL 5.458% due 07/03/2028	5,600	5,600
BOC Aviation Ltd. 6.667% due 26/09/2023	4,000	4,001
POSCO 5.750% due 17/01/2028	3,700	3,682
Export-Import Bank of Korea 5.000% due 11/01/2028	3,500	3,520
Korea National Oil Corp. 4.875% due 03/04/2028	3,500	3,506
SK Hynix, Inc. 2.375% due 19/01/2031	4,620	3,477
SMBC Aviation Capital Finance DAC 5.450% due 03/05/2028	3,400	3,401
SK on Co. Ltd. 5.375% due 11/05/2026	3,400	3,397
China Life Insurance Overseas Co. Ltd. 5.350% due 15/08/2033	3,000	3,000
Bank Mandiri Persero Tbk PT 5.500% due 04/04/2026	2,900	2,888
Shriram Finance Ltd. 4.400% due 13/03/2024	2,680	2,600
India Toll Roads 5.500% due 19/08/2024	2,700	2,594
NWD Finance BVI Ltd. 4.125% due 10/03/2028	3,550	2,523
Vietnam Debt & Asset Trading Corp. 1.000% due 10/10/2025	2,900	2,458
Korea Mine Rehabilitation & Mineral Resources Corp.	2.450	2 424
5.375% due 11/05/2028 Standard Chartered PLC	2,450	2,431
6.301% due 09/01/2029 Huarong Finance Co. Ltd.	2,300	2,303
5.000% due 19/11/2025 Woori Bank	2,500	2,251
4.875% due 26/01/2028	2,200	2,192

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-			
Term Floating NAV Fund (a)	1	7,599,287	\$ 175,260
		PAR (000S)	
W 11 - 51 - 6		(0003)	
Korea Housing Finance Corp. 4.625% due 24/02/2028	\$	7,100	6,901
Indonesia Government International Bond 4.650% due 20/09/2032		6,900	6,766
Korea National Oil Corp. 2.125% due 18/04/2027		5,300	4,808
Huarong Finance Co. Ltd. 4.500% due 29/05/2029		6,000	4,770
Kasikornbank PCL 5.458% due 07/03/2028		4,200	4,284
ONGC Videsh Ltd. 3.750% due 07/05/2023		4,100	4,082
Korea Electric Power Corp. 5.375% due 06/04/2026		4,000	3,985
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032 (b)		4,315	3,656
Export-Import Bank of Korea 5.000% due 11/01/2028		3,500	3,573
SK Hynix, Inc. 2.375% due 19/01/2031		4,600	3,492
Periama Holdings LLC 5.950% due 19/04/2026		3,500	3,378
SK on Co. Ltd. 5.375% due 11/05/2026		3,400	3,368
Perusahaan Penerbit SBSN Indonesia 4.400% due 06/06/2027		3,200	3,165
Celestial Miles Ltd. 5.750% due 31/01/2024		3,100	3,014
Airport Authority Hong Kong 2.500% due 12/01/2032		3,600	2,979
CNAC HK Finbridge Co. Ltd. 3.875% due 19/06/2029		3,200	2,933
Korea National Oil Corp. 4.875% due 03/04/2028		2,900	2,849
Melco Resorts Finance Ltd. 5.750% due 21/07/2028		3,100	2,683
India Green Energy Holdings 5.375% due 29/04/2024		2,700	2,650

- (a) The Asia Strategic Interest Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

Significant Changes in Portfolio Composition PIMCO Balanced Income and Growth Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)		25,221,337 PAR (000S)	\$ 251,166
Japan Treasury Bills 0.000% due 05/06/2023	¥	9,458,000	69,376
Japan Treasury Bills 0.000% due 04/09/2023		9,458,000	67,755
Japan Treasury Bills 2.150% due 01/09/2052		9,458,000	64,797
Japan Treasury Bills 0.000% due 18/07/2023		8,387,000	63,708
Japan Treasury Bills 0.000% due 10/04/2023		8,387,000	63,277
Japan Treasury Bills 0.000% due 16/10/2023		8,387,000	60,523
Japan Treasury Bills 0.000% due 22/01/2024		8,387,000	56,067
U.S. Treasury Notes 4.375% due 30/11/2030	\$	41,000	41,384
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)		39,930 shares	39,441
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		272,100 PAR (000S)	27,050
U.S. Treasury Bills 0.000% due 11/01/2024	\$	25,400	25,256
Japan Treasury Bills 0.000% due 12/06/2023	¥	2,520,000	18,493
Japan Treasury Bills 0.000% due 11/09/2023		2,520,000	18,090
Uniform Mortgage-Backed Security 6.500% due 01/11/2053	\$	17,400	17,811
Japan Treasury Bills 2.980% due 18/03/2031	¥	2,520,000 Shares	17,073
Apple, Inc. Microsoft Corp.		82,221 39,364	15,656 15,066
		PAR (000S)	
Uniform Mortgage-Backed Security 6.000% due 01/10/2053	\$	9,300	9,437
Japan Treasury Bills 0.000% due 24/04/2023	¥	1,162,000	8,899

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		40,324,229	\$ 401,606
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		1,284,312	127,849
		(000S)	
Japan Treasury Bills 2.150% due 01/09/2052	¥	9,458,000	63,188
Japan Treasury Bills 0.000% due 22/01/2024		8,387,000	56,051
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	25,779	24,202
China Government International Bond 3.280% due 03/12/2027	CNY	139,660	20,181
U.S. Treasury Notes 4.375% due 30/11/2030	\$	18,500	18,892
Japan Treasury Bills 2.980% due 18/03/2031	¥	2,520,000	16,837
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	163,150	9,702
Japan Treasury Bills 0.000% due 24/04/2023	¥	1,162,000 shares	8,781
PIMCO Funds: Global Investors Series plc - PIMCO Capital Securities Fund (a)		747,114 PAR (000S)	8,120
Bonos de la Tesoreria de la Republica en Pesos 4.700% due 01/09/2030	CLP	5,200,000	5,986
Israel Treasury Bills 0.000% due 05/07/2023	ILS	18,900 shares	5,389
Prologis, Inc.		42,264 PAR (000S)	4,763
U.S. Treasury Bills 0.000% due 11/01/2024	\$	4,500	4,485
Berry Global, Inc. 4.875% due 15/07/2026		4,500	4,389
Invitation Homes, Inc.		SHARES 104,896 PAR (000S)	3,508
Midwort Connector Capital Co. LLC		(0000)	
Midwest Connector Capital Co. LLC 3.900% due 01/04/2024	\$	3,400	3,375
Colombian TES 13.250% due 09/02/2033	COP	14,473,700 SHARES	3,332
Equinix, Inc.		3,871	3,085

⁽a) The PIMCO Balanced Income and Growth Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

⁽b) Principal amount of security is adjusted for inflation.

U.S. Treasury Bills 0.000% due 25/05/2023 \$ 276,400 \$ 274,978 U.S. Treasury Bills 0.000% due 12/09/2023 262,100 257,809 U.S. Treasury Bills 0.000% due 02/05/2023 209,100 208,300 U.S. Treasury Bills 0.000% due 06/06/2023 206,000 204,571 U.S. Treasury Bills 0.000% due 16/05/2023 195,000 194,351 U.S. Treasury Bills 0.000% due 16/05/2023 195,000 194,351 U.S. Treasury Bills 0.000% due 04/05/2023 181,000 180,758 U.S. Treasury Bills 0.000% due 06/04/2023 155,900 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 08/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 08/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 08/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 152,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills 0.000% due 04/05/2023 143,100 143,100 U.S. Treasury Bills 0.000% due 05/09/2023 143,100 143,87	DESCRIPTION	PAR (000S)	COST (000S)
0.000% due 25/05/2023 \$ 276,400 \$ 274,978 U.S. Treasury Bills 0.000% due 12/09/2023 262,100 257,809 U.S. Treasury Bills 0.000% due 02/05/2023 209,100 208,300 U.S. Treasury Bills 0.000% due 06/06/2023 206,000 204,571 U.S. Treasury Bills 0.000% due 10/05/2023 195,000 194,351 U.S. Treasury Bills 0.000% due 04/05/2023 181,000 180,758 U.S. Treasury Bills 0.000% due 07/03/2023 155,900 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 08/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 155,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills	PURCHASES THROUGH 31 DEC	CEMBER 2023	
0.000% due 12/09/2023 262,100 257,809 U.S. Treasury Bills 0.000% due 02/05/2023 209,100 208,300 U.S. Treasury Bills 0.000% due 06/06/2023 206,000 204,571 U.S. Treasury Bills 0.000% due 10/05/2023 195,000 194,351 U.S. Treasury Bills 0.000% due 04/05/2023 181,000 180,758 U.S. Treasury Bills 0.000% due 07/03/2023 155,900 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 08/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 155,000 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		\$ 276,400	\$ 274,978
0.000% due 02/05/2023 209,100 208,300 U.S. Treasury Bills 0.000% due 06/06/2023 206,000 204,571 U.S. Treasury Bills 0.000% due 16/05/2023 195,000 194,351 U.S. Treasury Bills 0.000% due 04/05/2023 181,000 180,758 U.S. Treasury Bills 0.000% due 07/03/2023 155,900 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 155,000 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		262,100	257,809
0.000% due 06/06/2023 206,000 204,571 U.S. Treasury Bills 0.000% due 16/05/2023 195,000 194,351 U.S. Treasury Bills 0.000% due 04/05/2023 181,000 180,758 U.S. Treasury Bills 0.000% due 07/03/2023 155,900 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 155,000 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		209,100	208,300
0.000% due 16/05/2023 195,000 194,351 U.S. Treasury Bills 0.000% due 04/05/2023 181,000 180,758 U.S. Treasury Bills 0.000% due 07/03/2023 155,900 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 152,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		206,000	204,571
0.000% due 04/05/2023 181,000 180,758 U.S. Treasury Bills 0.000% due 07/03/2023 155,900 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 152,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		195,000	194,351
0.000% due 07/03/2023 155,783 U.S. Treasury Bills 0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 152,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		181,000	180,758
0.000% due 06/04/2023 155,000 153,281 U.S. Treasury Bills 0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 152,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		155,900	155,783
0.000% due 28/12/2023 155,000 152,912 U.S. Treasury Bills 0.000% due 04/04/2023 152,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		155,000	153,281
0.000% due 04/04/2023 152,500 151,928 Federal Home Loan Bank 5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		155,000	152,912
5.330% due 25/09/2023 143,100 143,100 U.S. Treasury Bills		152,500	151,928
		143,100	143,100
		140,800	140,387
U.S. Treasury Bills 0.000% due 05/10/2023 138,800 137,013		138,800	137,013
U.S. Treasury Bills 3.250% due 14/01/2025 130,500 129,609		130,500	129,609
Credit Agricole S.A. 7.250% due 23/09/2028 € 117,500 125,610		€ 117,500	125,610
U.S. Treasury Bills 1.125% due 27/03/2025 \$ 107,600 106,724		\$ 107,600	106,724
U.S. Treasury Bills 2.226% due 21/01/2026 106,800 105,589		106,800	105,589
Federal Home Loan Bank 5.070% due 25/08/2023 104,700 104,700		104,700	104,700
U.S. Treasury Bills 0.000% due 23/01/2024 105,900 104,314		105,900	104,314
U.S. Treasury Bills 0.000% due 11/01/2024 99,400 98,697		99,400	98,697
U.S. Treasury Bills 0.000% due 22/08/2023 98,400 97,617		98,400	97,617
U.S. Treasury Bills 0.000% due 17/08/2023 94,900 93,687		94,900	93,687
U.S. Treasury Bills 0.000% due 09/05/2023 90,300 89,905		90,300	89,905
U.S. Treasury Bills 0.000% due 26/09/2023 85,600 84,494		85,600	84,494
U.S. Treasury Bills 0.000% due 21/03/2023 77,400 77,153		77,400	77,153

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
U.S. Treasury Bills 0.000% due 23/02/2023	\$	224,500	\$ 224,137
U.S. Treasury Bills 0.000% due 06/06/2023		206,000	204,755
U.S. Treasury Bills 0.000% due 02/05/2023		177,400	177,147
U.S. Treasury Bills 0.000% due 06/04/2023		155,000	154,338
U.S. Treasury Bills 0.000% due 30/05/2023		140,800	140,627
U.S. Treasury Bills 0.000% due 05/10/2023		138,800	138,658
U.S. Treasury Bills 3.250% due 14/01/2025		130,500	130,462
U.S. Treasury Bills 0.000% due 04/04/2023		127,000	126,909
Stichting AK Rabobank Certificaten 6.500%	€	111,600	108,716
U.S. Treasury Bills 1.125% due 27/03/2025	\$	107,600	106,965
U.S. Treasury Bills 0.000% due 12/09/2023		104,800	104,492
U.S. Treasury Bills 0.000% due 22/08/2023		98,400	97,944
U.S. Treasury Bills 0.000% due 16/02/2023		96,700	96,371
U.S. Treasury Bills 0.000% due 17/08/2023		94,900	94,384
U.S. Treasury Bills 0.000% due 28/12/2023		89,500	89,212
U.S. Treasury Bills 0.000% due 26/09/2023		85,600	84,966
Banco Bilbao Vizcaya Argentaria S.A. 6.000% due 29/03/2024	€	76,600	80,898
HSBC Holdings PLC 4.750% due 04/07/2029		83,102	78,626
U.S. Treasury Bills 0.000% due 02/03/2023	\$	77,200	77,065
U.S. Treasury Bills 0.000% due 14/11/2023		74,500	74,297
U.S. Treasury Bills 0.000% due 25/05/2023		74,100	74,050
U.S. Treasury Bills 0.000% due 07/03/2023		72,600	72,569
U.S. Treasury Bills 0.000% due 25/04/2023		72,700	72,565
U.S. Treasury Bills 0.000% due 21/12/2023		71,000	70,691
Societe Generale S.A. 6.221% due 15/06/2033		70,100	66,370

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Repurchase Agreements, which may be utilised for uninvested Fund cash and which usually mature the next business day, and securities held to maturity, which matured during the reporting period, have been excluded from the Significant Changes in Portfolio Composition.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Federal Home Loan Bank 0.000% due 20/04/2023	\$	15,500	\$ 15,498
Federal Home Loan Bank 0.000% due 16/06/2023		15,500	15,383
U.S. Treasury Bills 0.637% due 26/07/2024		15,000	14,948
U.S. Treasury Bills 3.250% due 14/01/2025		15,000	14,947
Uniform Mortgage-Backed Security 5.000% due 01/10/2053		6,402	5,903
Federal Home Loan Bank 0.000% due 09/06/2023		5,200	5,162
European Investment Bank 3.750% due 14/02/2033		5,000	4,974
Federal Home Loan Bank 0.000% due 28/04/2023		4,900	4,898
Federal Home Loan Bank 0.000% due 25/04/2023		3,000	3,000
U.S. Treasury Notes 4.125% due 31/07/2028		2,400	2,396
New York State Electric & Gas Corp. 5.650% due 15/08/2028		2,300	2,295
Caja Rural de Navarra SCC 3.000% due 26/04/2027	€	2,100	2,271
Nordea Bank Abp 6.000% due 02/06/2026	£	1,800	2,236
Hyundai Capital America 5.800% due 26/06/2025	\$	2,200	2,197
TDC Net A/S 5.618% due 06/02/2030	€	1,900	2,071
PNC Financial Services Group, Inc. 4.758% due 26/01/2027	\$	2,000	2,000
Kering S.A. 5.125% due 23/11/2026	£	1,500	1,866
DNB Bank ASA 3.625% due 16/02/2027	€	1,700	1,825
Regie Autonome des Transports Parisiens 3.250% due 11/04/2033		1,400	1,523
Bank of America Corp. 4.134% due 12/06/2028		1,400	1,500

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
U.S. Treasury Notes 0.375% due 30/11/2025	\$ 7,490	\$ 6,751
U.S. Treasury Notes 1.125% due 15/01/2025	3,600	3,378
BNP Paribas S.A. 0.500% due 04/06/2026	€ 2,900	2,873
HAT Holdings LLC 3.750% due 15/09/2030	\$ 3,200	2,426
India Green Energy Holdings 5.375% due 29/04/2024	2,100	2,050
PNC Financial Services Group, Inc. 4.758% due 26/01/2027	2,000	1,956
Dominion Energy, Inc. 2.250% due 15/08/2031	2,350	1,944
DTE Electric Co. 1.900% due 01/04/2028	2,200	1,936
Liberty Utilities Finance GP 2.050% due 15/09/2030	2,475	1,911
LeasePlan Corp. NV 0.250% due 23/02/2026	€ 2,000	1,910
Avangrid, Inc. 3.800% due 01/06/2029	\$ 1,965	1,827
Schaeffler AG 3.375% due 12/10/2028	€ 1,700	1,776
DNB Bank ASA 3.625% due 16/02/2027	1,700	1,751
Public Service Co. of Oklahoma 2.200% due 15/08/2031	\$ 2,050	1,674
Assicurazioni Generali SpA 4.125% due 04/05/2026	€ 1,400	1,535
Thermo Fisher Scientific Finance BV 0.000% due 18/11/2025	1,400	1,372
Mizuho Financial Group, Inc. 3.490% due 05/09/2027	1,300	1,316
Forvia SE 2.375% due 15/06/2029	1,500	1,296
ING Groep NV 4.875% due 16/05/2029	\$ 1,600	1,289
Schneider Electric SE 3.250% due 12/06/2028	€ 1,200	1,260
U.S. Treasury Notes 4.125% due 31/07/2028	\$ 1,200	1,207
Verallia S.A. 1.625% due 14/05/2028	€ 1,300	1,193
Bank of Ireland Group PLC 4.875% due 16/07/2028	1,100	1,185
AES Corp. 1.375% due 15/01/2026	\$ 1,300	1,168
Compass Group PLC 4.375% due 08/09/2032	£ 1,000	1,155
NXP BV 5.000% due 15/01/2033	\$ 1,100	1,086
Valeo 1.000% due 03/08/2028	€ 1,200	1,032
SCE Recovery Funding LLC 5.112% due 14/12/2049	\$ 1,000	985

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	67,092	\$ 68,212
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2027 (b)		32,610	31,392
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)		29,412	28,049
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)		25,643	24,419
U.S. Treasury Inflation Protected Securities 1.250% due 15/04/2028 (b)		15,379	14,821
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		14,271	14,144
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)		13,843	13,229
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)		14,865	13,173
United Kingdom Gilt 1.250% due 22/11/2027	£	8,161	10,368
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$	8,410	7,827
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		7,025	6,594
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025	€	4,584	4,796
Japan Government International Bond 0.100% due 10/03/2029	¥	487,980	3,465
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	2,121	2,109
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	422,000	1,223
Uniform Mortgage-Backed Security 4.500% due 01/09/2052	\$	651	618
UBS Group AG 2.593% due 11/09/2025		600	546
UBS Group AG 4.965% due 16/01/2026	€	400	394
Uniform Mortgage-Backed Security 4.500% due 01/11/2052	\$	350	332
		SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short- Term Floating NAV Fund (a)		644	6

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	123,211	\$ 121,551
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)		69,400	68,136
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		70,232	68,058
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2026 (b)		70,611	67,130
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)		36,646	35,028
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2023 (b)		33,655	33,338
United Kingdom Gilt 1.250% due 22/11/2027	£	18,952	24,730
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	23,664	23,102
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)		22,925	22,077
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		20,504	20,005
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		19,256	18,236
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)		19,151	18,038
U.S. Treasury Inflation Protected Securities 0.750% due 15/07/2028 (b)		18,037	17,297
United Kingdom Gilt 0.125% due 22/03/2026	£	12,796	15,454
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	143,495	15,268
U.S. Treasury Inflation Protected Securities 0.625% due 15/04/2023 (b)	\$	13,946	13,850
Nykredit Realkredit A/S 1.500% due 01/10/2053	DKK	120,718	13,193
United Kingdom Gilt 0.125% due 10/08/2041	£	4,546	5,123
Carbone CLO Ltd. 6.817% due 20/01/2031	\$	4,576	4,535
Madison Park Funding Ltd. 6.405% due 15/04/2029		4.483	4.441

- (a) The Commodity Real Return Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short-	2.076.200	¢ 20.640
Term Floating NAV Fund (a)	2,876,308 par	\$ 28,648
	(000S)	
U.S. Treasury Notes 4.000% due 29/02/2028	\$ 15,000	14,888
U.S. Treasury Notes 0.500% due 31/10/2027	9,900	8,560
U.S. Treasury Notes 4.500% due 15/11/2033	4,100	4,300
JPMorgan Chase & Co. 3.540% due 01/05/2028	2,200	2,013
U.S. Treasury Bills 0.000% due 13/02/2024	2,000	1,967
U.S. Treasury Bills 0.000% due 03/10/2023	1,700	1,686
U.S. Treasury Bills 0.000% due 09/11/2023	1,600	1,579
AerCap Ireland Capital DAC 2.875% due 14/08/2024	1,150	1,102
Netflix, Inc. 4.875% due 15/04/2028	1,100	1,060
NextEra Energy Operating Partners LP 4.250% due 15/07/2024	1,000	976
Uniform Mortgage-Backed Security 5.000% due 01/09/2053	998	961
Uniform Mortgage-Backed Security 4.500% due 01/09/2052	1,005	954
Carnival Corp. 4.000% due 01/08/2028	1,100	952
Leidos, Inc. 2.300% due 15/02/2031	1,200	952
Boston Scientific Corp. 2.650% due 01/06/2030	1,100	922
MGM China Holdings Ltd. 4.750% due 01/02/2027	1,000	916
U.S. Treasury Notes 4.875% due 31/10/2028	900	914
Mattel, Inc. 3.375% due 01/04/2026	900	828
Plains All American Pipeline LP 4.500% due 15/12/2026	800	762

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-			
Term Floating NAV Fund (a)	3	3,484,218	\$ 34,700
		PAR (000S)	
U.S. Treasury Notes		,,,,	
4.000% due 29/02/2028	\$	15,000	15,246
U.S. Treasury Notes 0.500% due 31/10/2027		7,100	6,032
U.S. Treasury Notes 4.500% due 15/11/2033		4,100	4,302
U.S. Treasury Notes 3.125% due 31/08/2027		3,825	3,727
U.S. Treasury Bills			
0.000% due 13/02/2024		2,000	1,968
U.S. Treasury Bills 0.000% due 03/10/2023		1,700	1,694
U.S. Treasury Bills 0.000% due 09/11/2023		1,600	1,592
JPMorgan Chase & Co. 4.912% due 25/07/2033		1,400	1,331
Netflix, Inc. 5.375% due 15/11/2029		1,300	1,319
Bank of America Corp.			
5.015% due 22/07/2033 U.S. Treasury Notes		1,350	1,267
2.750% due 15/08/2032		1,300	1,196
Crown Castle, Inc. 2.250% due 15/01/2031		1,200	1,001
NextEra Energy Operating Partners LP 4.250% due 15/07/2024		1,000	991
Buckeye Partners LP			000
1.000% due 01/11/2026		986	986
Citigroup, Inc. 6.270% due 17/11/2033		900	972
USI, Inc. 1.000% due 02/12/2026		970	970
Air Canada 3.875% due 15/08/2026		1,025	923
U.S. Treasury Notes 4.875% due 31/10/2028		900	918
RegionalCare Hospital Partners Holdings, Inc. 9.023% due 16/11/2025		936	876

⁽a) The PIMCO Credit Opportunities Bond Fund is investing in shares of an affiliated fund.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		53,896,641 PAR (000S)	\$ 536,771
Federal Home Loan Bank 2.125% due 12/02/2027	\$	175,600	175,600
Federal Home Loan Bank 3.356% due 29/11/2023		158,500	158,500
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	11,991,000	34,745
Saudi Arabia Government International Bond 3.450% due 02/02/2061	\$	34,500	24,317
CIFC Funding Ltd. 6.710% due 24/04/2030		23,154	23,112
Occidental Petroleum Corp. 6.625% due 01/09/2030		20,900	22,475
Verizon Communications, Inc. 2.355% due 15/03/2032		26,800	21,956
Hungary Government International Bond 5.375% due 12/09/2033	€	20,675	21,766
Venture Global LNG, Inc. 8.375% due 01/06/2031	\$	21,725	21,725
Federal Home Loan Bank 5.090% due 09/05/2023		21,500	21,500
Federal Home Loan Bank 1.000% due 09/03/2027		21,500	21,500
Netflix, Inc. 4.875% due 15/06/2030		21,000	20,854
Saudi Arabia Government International Bond 4.875% due 18/07/2033		20,000	20,272
Saudi Arabia Government International Bond 5.000% due 18/01/2053		20,000	19,153
Peru Government International Bond 8.750% due 21/11/2033		15,000	19,142
Mexico Government International Bond 4.500% due 31/01/2050		26,100	18,889
Venture Global LNG, Inc. 8.125% due 01/06/2028		18,775	18,775
Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	PEN	68,400	18,452
Romania Government International Bond 6.375% due 18/09/2033	€	16,400	17,481

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		59,389,431 PAR (000S)	\$ 591,433
Federal Home Loan Bank 3.356% due 29/11/2023	\$	88,500	88,505
WP/AP Telecom Holdings BV 7.498% due 30/03/2029	€	62,100	67,253
Nissan Motor Co. Ltd. 4.345% due 17/09/2027	\$	55,900	51,340
Setanta Aircraft Leasing DAC 7.610% due 05/11/2028		48,800	48,721
CommScope, Inc. 4.750% due 01/09/2029		65,600 shares	47,954
PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (a)		3,637,652 PAR (000S)	40,252
NatWest Group PLC 4.800% due 05/04/2026	\$	40,275 shares	39,116
PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (a)		4,307,334 PAR (000S)	37,000
Huarong Finance Co. Ltd. 2.125% due 30/09/2023	\$	38,200	36,947
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	34,300	35,353
Petroleos Mexicanos 6.700% due 16/02/2032	\$	45,800	35,164
Fortune Star BVI Ltd. 3.950% due 02/10/2026	€	48,900	35,006
BNP Paribas S.A. 1.904% due 30/09/2028	\$	35,700	30,160
Altice Financing S.A. 5.750% due 15/08/2029		38,200 shares	29,928
PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (a)		3,159,591 PAR (000S)	27,850
Renault S.A. 2.375% due 25/05/2026	€	28,600	27,795
Hilton Domestic Operating Co., Inc. 6.939% due 22/06/2026	\$	27,523	27,488
HSBC Holdings PLC 4.300% due 08/03/2026		26,700	26,026
Deutsche Bank AG 1.625% due 20/01/2027	€	27,500	25,884
Banco de Sabadell S.A. 5.375% due 08/09/2026		22,100	24,129
Ford Motor Credit Co. LLC 4.675% due 01/12/2024		21,600	23,428

(a) The Diversified Income Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Significant Changes in Portfolio Composition Diversified Income Duration Hedged Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-		4 271 000	£ 42.542
Term Floating NAV Fund (a)		4,371,880 PAR	\$ 43,543
		(000S)	
U.S. Treasury Bills 0.000% due 09/03/2023	\$	21,900	21,785
U.S. Treasury Bills 0.000% due 17/10/2023		15,200	15,075
U.S. Treasury Bills 0.000% due 17/08/2023		8,500	8,390
U.S. Treasury Bills 0.000% due 20/04/2023		8,000	7,908
Federal Home Loan Bank 5.090% due 09/05/2023		7,500	7,500
U.S. Treasury Bonds 3.875% due 15/05/2043		4,100	3,773
Mexico Government International Bond 5.400% due 09/02/2028		2,800	2,794
Ivory Coast Government International Bond 5.750% due 31/12/2032		2,985	2,746
U.S. Treasury Bonds 4.375% due 15/08/2043		2,900	2,729
Saudi Arabia Government International Bond 4.875% due 18/07/2033		2,500	2,521
CIFC Funding Ltd. 6.710% due 24/04/2030		2,263	2,259
Venture Global LNG, Inc. 8.125% due 01/06/2028		2,200	2,200
Romania Government International Bond 5.000% due 27/09/2026	€	2,000	2,190
Saudi Arabia Government International Bond 4.750% due 18/01/2028	\$	2,000	1,993
Gaci First Investment Co. 4.750% due 14/02/2030		2,000	1,979
Occidental Petroleum Corp. 7.875% due 15/09/2031		1,700	1,936
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	664,000	1,924
Verizon Communications, Inc. 2.355% due 15/03/2032	\$	2,200	1,802
Pertamina Persero PT 6.500% due 07/11/2048		1,700	1,760

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			(,,,,,
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		3,678,983	\$ 36,642
PIMCO Funds: Global Investors Series plc - US Short-Term Fund (a)		1,017,598	10,278
		PAR (000S)	
U.S. Treasury Bills 0.000% due 26/01/2023	\$	8,000	7,994
		SHARES	
PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (a)		538,168	6,006
PIMCO Funds: Global Investors Series plc - PIMCO Asia High Yield Bond Fund (a)		651,264 PAR (000S)	5,601
Nissan Motor Co. Ltd. 4.345% due 17/09/2027	\$	5,200	4,754
CommScope, Inc. 4.750% due 01/09/2029		5,800	4,486
Hilton Domestic Operating Co., Inc. 6.939% due 22/06/2026		4,185	4,180
U.S. Treasury Bills 0.000% due 20/04/2023		4,100	4,053
WP/AP Telecom Holdings BV 7.498% due 30/03/2029	€	3,700	4,023
Altice Financing S.A. 5.750% due 15/08/2029	\$	4,500	3,586
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	3,300	3,509
Deutsche Bank AG 1.750% due 19/11/2030	€	3,600	3,176
Deutsche Bank AG 3.547% due 18/09/2031	\$	3,600	3,022
Renault S.A. 2.375% due 25/05/2026	€	3,000	2,982
ZF Finance GmbH 3.750% due 21/09/2028		3,100	2,934
Level 3 Financing, Inc. 7.220% due 01/03/2027	\$	3,226	2,845
Syngenta Finance NV 3.375% due 16/04/2026	€	2,600	2,736
Banca Monte dei Paschi di Siena SpA 2.625% due 28/04/2025		2,700	2,709
CGG S.A. 8.750% due 01/04/2027	\$	3,100	2,669
Petroleos Mexicanos 6.625% due 15/06/2035		3,800	2,607
Huarong Finance Co. Ltd. 2.125% due 30/09/2023		2,400 shares	2,320
PIMCO Funds: Global Investors Series plc - Asia Strategic Interest Bond Fund (a)		250,000 PAR	2,255
		(000S)	
UniCredit SpA 7.830% due 04/12/2023	\$	2,200	2,240
Casino Guichard-Perrachon S.A. 7.108% due 31/08/2025	€	2,600	2,190
Fortune Star BVI Ltd. 3.950% due 02/10/2026		3,000	2,182
Avolon TLB Borrower (U.S.) LLC 7.708% due 22/06/2028	\$	2,140	2,142

⁽a) The Diversified Income Duration Hedged Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund (a)	466,614	\$ 4,748
PIMCO Funds: Global Investors Series plc - Global Investment Grade Credit ESG Fund (a)	147,887 PAR (000S)	1,485
Federal Home Loan Bank 1.000% due 31/01/2029	\$ 1,100	1,100
Federal Home Loan Bank 0.000% due 15/03/2023	1,100	1,100
Federal Home Loan Bank 0.000% due 10/03/2023	1,000	1,000
Federal Home Loan Bank 0.000% due 16/03/2023	1,000	1,000
Federal Home Loan Bank 0.000% due 13/03/2023	1,000	1,000
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	1,000	993
U.S. Treasury Bills 0.000% due 15/06/2023	1,000	988
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	1,000	937
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	912	919
Uruguay Government International Bond 5.100% due 18/06/2050	700	720
Federal Home Loan Bank 0.000% due 03/05/2023	700	699
Panama Government International Bond 6.700% due 26/01/2036	600	648
Bank of America Corp. 6.204% due 10/11/2028	600	627
Dominican Republic Government International Bond 4.500% due 30/01/2030	600	530
Perusahaan Penerbit SBSN Indonesia 4.700% due 06/06/2032	500	509
JPMorgan Chase & Co. 2.580% due 22/04/2032	600	504
Oman Government International Bond 6.000% due 01/08/2029	500	501
Sprint Capital Corp. 8.750% due 15/03/2032	400	492

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			(5335)
PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund (a)		114,213 PAR (000S)	\$ 1,166
U.S. Treasury Bills 0.000% due 15/06/2023	\$	700	695
Oman Government International Bond 6.000% due 01/08/2029		500	494
Dominican Republic Government International Bond 4.500% due 30/01/2030		500	434
U.S. Treasury Bills 0.000% due 09/03/2023		400	398
Uruguay Government International Bond 5.100% due 18/06/2050		400	393
BNP Paribas S.A. 1.675% due 30/06/2027		400	355
Enel Finance International NV 2.875% due 11/04/2029	£	300	329
KBC Group NV 5.796% due 19/01/2029	\$	300	301
B.C. Unlimited Liability Co. 4.000% due 15/10/2030		350	297
Mexico Government International Bond 4.875% due 19/05/2033		300	265
Peru Government International Bond 3.000% due 15/01/2034		300	250
Dominican Republic Government International Bond 6.500% due 15/02/2048		300	246
Brazil Government International Bond 4.750% due 14/01/2050 Panama Government International Bond		300	219
4.500% due 19/01/2063 Oman Government International Bond		300	219
6.750% due 17/01/2048 U.S. Treasury Bills		200	199
0.000% due 10/05/2023 Mexico Government International Bond		200	198
5.750% due 12/10/2110 Colombia Government International Bond		225	198
7.500% due 02/02/2034 Owens & Minor, Inc.		200	190
6.625% due 01/04/2030 FMG Resources Pty. Ltd.		200	182
4.375% due 01/04/2031 Ivory Coast Government International Bond		200	181
6.125% due 15/06/2033 Catalent Pharma Solutions, Inc.		200	180
3.125% due 15/02/2029 Graphic Packaging International LLC		200	168
3.500% due 01/03/2029 Natura Cosmeticos S.A.		200	167
4.125% due 03/05/2028 Chile Government International Bond		200	162
3.100% due 07/05/2041 Paraguay Government International Bond		200	153
5.400% due 30/03/2050 Post Holdings, Inc.		200	150
5.500% due 15/12/2029 Morocco Government International Bond		150	140
4.000% due 15/12/2050 MPT Operating Partnership LP		200	138
3.500% due 15/03/2031		200	137

(a) The Diversified Income ESG Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Bills 0.000% due 11/01/2024	\$	225,000	\$ 223,751
Japan Treasury Bills 0.000% due 24/04/2023	¥	23,470,000	179,750
Japan Treasury Bills 0.000% due 31/07/2023		23,470,000 shares	174,672
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		14,933,834 PAR (000S)	148,732
U.S. Treasury Bills 0.000% due 24/08/2023	\$	147,400	145,502
Federal Home Loan Bank 0.000% due 26/05/2023		119,800	119,516
Federal Home Loan Bank 0.000% due 11/05/2023		78,300	78,289
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		77,740	71,091
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	342,670	67,400
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	71,075	67,286
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		66,670	64,648
U.S. Treasury Bills 0.000% due 15/06/2023		58,000	57,332
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024	BRL	266,600	52,112
Federal Home Loan Bank 2.125% due 12/02/2027	\$	47,000	47,000
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	16,036,000	46,466
Federal Home Loan Bank 0.000% due 16/03/2023	\$	45,000	44,994
Federal Home Loan Bank 0.000% due 17/03/2023		42,700	42,695
Hungary Treasury Bills 0.000% due 29/06/2023	HUF	13,739,000	40,630
Hungary Treasury Bills 0.000% due 27/07/2023		13,646,000	40,414
Hungary Treasury Bills 0.000% due 09/11/2023		14,673,000	40,409
Hungary Treasury Bills 0.000% due 02/11/2023		14,700,000	40,303
Hungary Treasury Bills 0.000% due 20/07/2023		13,604,000	40,224
Hungary Treasury Bills 0.000% due 09/07/2023		13,888,000	39,936
Hungary Treasury Bills 0.000% due 22/06/2023		13,696,000	39,869
Hungary Treasury Bills 0.000% due 06/07/2023		13,520,000	39,563
Hungary Treasury Bills 0.000% due 19/10/2023		14,376,000	39,369
Hungary Treasury Bills 0.000% due 26/10/2023		14,380,000	39,339
Hungary Treasury Bills 0.000% due 03/08/2023		13,686,000	39,305
Hungary Treasury Bills 0.000% due 31/08/2023		13,851,000	39,186
Hungary Treasury Bills 0.000% due 28/09/2023		14,008,000	39,031

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		15,986,067 PAR (000s)	\$ 159,200
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	253,700	52,121
U.S. Treasury Bills 0.000% due 11/01/2024	\$	27,000	26,901
U.S. Treasury Bills 0.000% due 24/01/2023		13,200	13,173
U.S. Treasury Bills 0.000% due 20/07/2023		11,100	11,079
Federal Home Loan Bank 0.000% due 01/05/2023		10,600	10,564
Deutsche Bank AG 6.119% due 14/07/2026		8,902 shares	8,769
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		84,200 PAR (000S)	8,388
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	7,600	8,095
Caesars Entertainment Corp. 8.452% due 06/02/2030	\$	5,495	5,481
CPI Property Group S.A. 2.750% due 22/01/2028	£	5,950	5,119
Zayo Group Holdings, Inc. 8.217% due 09/03/2027	\$	6,204	5,028
Bank of America Corp. 4.125% due 22/01/2024		5,050 shares	4,993
Nationwide Building Society		31,074 PAR (000S)	4,778
Federal Home Loan Bank 0.000% due 16/05/2023	\$	4,600	4,592
BNP Paribas S.A. 4.400% due 14/08/2028		4,800	4,451
HSI Asset Securitization Corp. Trust 6.250% due 25/01/2036		5,700	4,442
Banco Santander S.A. 5.147% due 18/08/2025		4,400	4,302
U.S. Foods, Inc. 7.970% due 22/11/2028		4,008	4,003
Volkswagen Financial Services NV 1.125% due 18/09/2023	£	3,300	3,829

- (a) The Dynamic Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	596,057	€ 521,863
France Treasury Bills 0.000% due 13/09/2023	€	186,960	185,506
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	187,147	176,014
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)		179,512	164,394
SNCF Reseau 4.500% due 30/01/2024	€	119,300	119,351
France Government International Bond 4.250% due 25/10/2023		117,260	117,530
Japan Treasury Bills 0.000% due 26/06/2023	¥	15,410,000	109,714
Japan Treasury Bills 0.000% due 25/09/2023	1	15,410,000	98,546
Japan Treasury Bills 0.000% due 04/04/2023	1	13,690,000	97,240
Japan Treasury Bills 0.000% due 10/07/2023	1	13,690,000	95,054
Japan Treasury Bills 0.000% due 12/06/2023	,	13,440,000	93,067
U.K. Treasury Bills 0.000% due 11/03/2024	£	80,050	92,035
Japan Treasury Bills 0.000% due 04/04/2024	¥	14,150,000	90,312
Japan Treasury Bills 0.000% due 25/12/2023	1	14,170,000	90,175
Japan Treasury Bills 0.000% due 11/09/2023	,	13,440,000	89,688
Japan Treasury Bills 4.250% due 27/07/2027	1	13,690,000	87,962
Japan Treasury Bills 2.375% due 07/07/2023	1	12,460,000	79,726
Japan Treasury Bills 2.980% due 18/03/2031	1	12,140,000	76,759
Japan Treasury Bills 0.000% due 15/01/2024		9,220,000	58,608
France Treasury Bills 0.000% due 30/08/2023	€	53,160	52,839
France Treasury Bills 0.000% due 16/03/2022		47,000	47,008
France Government International Bond 1.750% due 25/05/2023		45,430	45,337

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	479,825 shares	€ 404,513
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		1,878,900 PAR (000S)	182,462
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	193,418	173,893
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)		184,621	155,183
France Treasury Bills 0.000% due 13/09/2023	€	144,960	144,579
European Union Treasury Bills 0.000% due 03/03/2023		135,230	134,944
Italy Buoni Poliennali Del Tesoro 0.000% due 28/04/2023		82,600	82,171
European Union Bills 0.000% due 07/04/2023		66,430	66,178
		SHARES	
Vertex Pharmaceuticals, Inc.		192,000 PAR (000S)	60,007
Italy Government International Bond 0.000% due 31/03/2023	€	56,400	56,206
European Stability Mechanism Treasury Bills 0.000% due 19/01/2023		54,100	54,065
Faces Makil Com		SHARES	40 522
Exxon Mobil Corp.		512,000 PAR	49,522
		(000S)	
Japan Treasury Bills 0.000% due 06/03/2023	¥	7,000,000 Shares	48,827
Taiwan Semiconductor Manufacturing Co. Ltd.		2,955,000	48,521
Humana, Inc.		104,455	47,011
Panasonic Holdings Corp.		4,421,740 PAR (000S)	44,440
France Treasury Bills 0.000% due 15/03/2023	€	44,500 SHARES	44,365
Regeneron Pharmaceuticals, Inc.		60,700 PAR (000S)	42,844
European Stability Mechanism Treasury Bills 0.000% due 09/03/2023	€	41,300 shares	41,212
Samsung Electronics Co. Ltd.		837,600	40,466

- (a) The Dynamic Multi-Asset Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		210,458,673 PAR (000S)	\$ 2,095,880
South Africa Government International Bond 8.000% due 31/01/2030	ZAR	2,343,500	116,540
Thailand Government International Bond 3.350% due 17/06/2033	THB	3,294,778	100,382
Thailand Government International Bond 2.350% due 17/06/2026		3,247,762	95,107
Mexico Government International Bond 7.000% due 03/09/2026	MXN	1,576,190	86,566
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	1,472,800	83,982
Thailand Government International Bond 2.400% due 17/03/2029	THB	3,057,040	83,678
Hungary Treasury Bills 0.000% due 22/06/2023	HUF	26,816,000	78,061
Hungary Treasury Bills 0.000% due 15/06/2023		26,728,000	77,462
Hungary Treasury Bills 0.000% due 25/05/2023		26,465,000	77,063
Hungary Treasury Bills 0.000% due 01/06/2023		26,551,000	76,511
Hungary Treasury Bills 0.000% due 08/06/2023		26,639,000	76,343
Bonos de la Tesoreria de la Republica en Pesos 6.000% due 01/04/2033	CLP	57,325,000	73,139
Thailand Government International Bond 2.650% due 17/06/2028	THB	2,263,201	67,815
Mexico Government International Bond 2.750% due 27/11/2031	MXN	1,317,427	65,611
Thailand Government International Bond 2.250% due 17/03/2027	THB	2,223,090	63,028
Hungary Treasury Bills 0.000% due 27/07/2023	HUF	21,103,000	62,498
Hungary Treasury Bills 0.000% due 20/07/2023		21,105,000	62,403
Hungary Treasury Bills 0.000% due 29/06/2023		20,907,000	61,828
Hungary Treasury Bills 0.000% due 09/07/2023		21,483,000	61,776

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		200,663,390	\$ 1,998,400
		PAR (000S)	
Thailand Government International Bond 2.350% due 17/06/2026	THB	3,247,762	95,252
Thailand Government International Bond 3.350% due 17/06/2033		2,847,758	86,607
Mexico Government International Bond 7.000% due 03/09/2026	MXN	1,576,190	84,248
Malaysia Government Investment Issue 3.990% due 15/10/2025	MYR	353,679	79,905
Mexico Government International Bond 5.500% due 04/03/2027	MXN	1,583,300	78,557
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	1,251,400	69,363
Mexico Government International Bond 5.000% due 06/03/2025	MXN	1,173,200	61,851
Japan Treasury Bills 0.000% due 10/04/2023	¥	7,646,000	58,866
Malaysia Government Investment Issue 4.369% due 31/10/2028	MYR	262,638	58,821
Peru Government International Bond 7.300% due 12/08/2033	PEN	206,800	57,771
Thailand Government International Bond 3.390% due 17/06/2037	THB	1,874,307	57,316
Colombian TES 9.250% due 28/05/2042	СОР	290,345,000	53,535
Thailand Government International Bond 2.650% due 17/06/2028	THB	1,758,630	50,306
Indonesia Government International Bond 7.000% due 15/02/2033	IDR	681,081,000	47,647
South Africa Government International Bond 8.000% due 31/01/2030	ZAR	1,004,200	47,564
Romania Government International Bond 4.500% due 17/06/2024	RON	212,500	45,884
China Government International Bond 3.030% due 11/03/2026	CNY	308,500	43,891
Peru Government International Bond 5.940% due 12/02/2029	PEN	135,000	36,176
Mexico Government International Bond 4.000% due 30/11/2028	MXN	574,629	32,461

(a) The Emerging Local Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Colombian TES 7.000% due 26/03/2031	СОР	15,275,200	\$ 3,196
Hungary Treasury Bills 0.000% due 04/01/2024	HUF	693,000	2,008
Indonesia Government International Bond 8.250% due 15/05/2036	IDR	21,808,000	1,576
Czech Republic Government International Bond 0.050% due 29/11/2029	CZK	41,700	1,469
Indonesia Government International Bond 6.375% due 15/04/2032	IDR	19,987,000	1,273
European Investment Bank 2.875% due 15/11/2029	PLN	4,900	1,065
Indonesia Government International Bond 8.750% due 15/05/2031	IDR	14,069,000	1,014
Romania Government International Bond 4.250% due 28/04/2036	RON	5,765	1,002
Mexico Government International Bond 2.750% due 27/11/2031	MXN	19,093	955
Romania Government International Bond 4.850% due 22/04/2026	RON	4,400	928
Malaysia Government International Bond 3.885% due 15/08/2029	MYR	3,720	803
Malaysia Government Investment Issue 4.130% due 09/07/2029		3,550	775
Romania Government International Bond 4.150% due 26/01/2028	RON	3,800	757
Malaysia Government International Bond 2.632% due 15/04/2031	MYR	3,810	755
Indonesia Government International Bond 6.375% due 15/08/2028	IDR	11,778,000	754
Indonesia Government International Bond 8.375% due 15/03/2034		9,314,000	674
Colombian TES 13.250% due 09/02/2033	СОР	2,343,000	661
Hungary Government International Bond 4.500% due 27/05/2032	HUF	221,900	554
Malaysia Government Investment Issue 3.465% due 15/10/2030	MYR	2,500	526
Malaysia Government International Bond 4.762% due 07/04/2037		2,222	514
International Bank for Reconstruction & Development 6.750% due 09/02/2029	ZAR	10,300	501
Romania Government International Bond 4.150% due 24/10/2030	RON	2,600	492
Thailand Government International Bond 2.400% due 17/03/2029	THB	17,160	486
Malaysia Government Investment Issue 4.369% due 31/10/2028	MYR	2,100	463
Indonesia Government International Bond 6.375% due 15/04/2042	IDR	7,139,000	442

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Poland Government International Bond 2.750% due 25/10/2029	PLN	3,500	\$ 781
U.S. Treasury Bills 0.000% due 21/03/2023	\$	400	400
U.S. Treasury Bills 0.000% due 21/02/2023		400	399
U.S. Treasury Bills 0.000% due 06/04/2023		400	397
U.S. Treasury Bills 0.000% due 10/05/2023		400	396
U.S. Treasury Bills 0.000% due 03/10/2023		300	299
Thailand Government International Bond 2.350% due 17/06/2026	THB	10,109	297
Dominican Republic Government International Bond 11.250% due 15/09/2035	DOP	11,900	219
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	3,600	215
Thailand Government International Bond 2.650% due 17/06/2028	THB	7,179	213
U.S. Treasury Bills 0.000% due 03/08/2023	\$	200	199
U.S. Treasury Bills 0.000% due 07/09/2023		200	199
U.S. Treasury Bills 0.000% due 04/04/2023		200	199
U.S. Treasury Bills 0.000% due 26/09/2023		200	198
U.S. Treasury Bills 0.000% due 15/02/2024		200	198
South Korea Government International Bond 3.250% due 10/06/2033	KRW	251,040	177
Mexico Government International Bond 7.000% due 03/09/2026	MXN	3,330	176
Romania Government International Bond 3.250% due 29/04/2024	RON	800	171
Dominican Republic Government International Bond 13.625% due 10/02/2034	DOP	7,700	162
Thailand Government International Bond 3.350% due 17/06/2033	THB	5,140	157
Malaysia Government Investment Issue 4.130% due 09/07/2029	MYR	690	153
Israel Treasury Bills 0.000% due 08/02/2023	ILS	500	148
Peru Government International Bond 7.300% due 12/08/2033	PEN	500	140
Israel Treasury Bills 0.000% due 02/08/2023	ILS	500	140
Malaysia Government Investment Issue 4.369% due 31/10/2028	MYR	610	136
Israel Government International Bond 0.150% due 31/07/2023	ILS	500	136
Thailand Government International Bond 3.390% due 17/06/2037	THB	3,900	125
Poland Government International Bond 7.500% due 25/07/2028	PLN	500	119
Mexico Government International Bond 7.500% due 26/05/2033	MXN	2,300	118
South Africa Government International Bond 6.500% due 28/02/2041	ZAR	3,300	112
Malaysia Government International Bond 3.800% due 17/08/2023	MYR	500	111
Israel Treasury Bills 0.000% due 05/07/2023	ILS	400	111
Japan Treasury Bills 0.000% due 17/04/2023	¥	14,000	108

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		196,830,296 PAR (000S)	\$ 1,960,293
Mexico Government International Bond 3.000% due 03/12/2026	MXN	809,324	42,597
Israel Government International Bond 5.000% due 30/10/2026	€	39,500	41,520
U.S. Treasury Notes 4.000% due 28/02/2030	\$	33,100	32,946
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	484,900	28,930
Saudi Arabia Government International Bond 4.875% due 18/07/2033	\$	28,400	28,065
Saudi Arabia Government International Bond 4.750% due 18/01/2028		27,600	27,504
Ivory Coast Government International Bond 6.915% due 28/06/2024	€	25,500	27,042
Serbia Government International Bond 6.500% due 26/09/2033	\$	24,000	23,739
Malaysia Government International Bond 3.800% due 17/08/2023	MYR	107,200	22,992
CBB International Sukuk Programme Co. 6.250% due 18/10/2030	\$	21,000	21,000
Serbia Government International Bond 6.250% due 26/05/2028	*	20,250	20,207
Poland Government International Bond 4.875% due 04/10/2033		19,000	18,854
Hungary Treasury Bills 0.000% due 30/11/2023	HUF	6,482,000	18,434
Senegal Government International Bond 5.375% due 08/06/2037	€	24,000	18,142
Suci Second Investment Co. 6.000% due 25/10/2028	\$		
Mexico Government International Bond	Þ	17,400	17,327
6.350% due 09/02/2035 Japan Treasury Bills	V	16,400	16,340
0.000% due 22/01/2024	¥	2,280,000	16,095
Nigeria Government International Bond 6.500% due 28/11/2027	\$	18,844	15,749
Banco do Brasil S.A. 8.500% due 29/07/2026	MXN	294,000	15,378

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		183,139,485 PAR (000s)	\$ 1,823,900
Saudi Arabia Government International Bond 4.875% due 18/07/2033	\$	28,400	26,689
CBB International Sukuk Programme Co. 6.250% due 18/10/2030		21,000	21,171
Nogaholding Sukuk Ltd. 6.625% due 25/05/2033		13,900	13,893
Israel Government International Bond 1.500% due 30/11/2023	ILS	54,100	13,654
Egypt Government International Bond 4.750% due 16/04/2026	€	14,508	13,585
Nigeria Government International Bond 6.500% due 28/11/2027	\$	15,300	13,243
Chile Government International Bond 2.750% due 31/01/2027		13,400	12,720
Serbia Government International Bond 1.650% due 03/03/2033	€	16,700	12,333
Bahamas Government International Bond 6.000% due 21/11/2028	\$	14,550	11,955
Standard Chartered PLC 7.767% due 16/11/2028		11,200	11,943
Colombia Government International Bond 4.000% due 26/02/2024		12,100	11,933
Romania Government International Bond 1.750% due 13/07/2030	€	13,200	11,209
Serbia Government International Bond 6.250% due 26/05/2028	\$	10,650	10,560
Jordan Government International Bond 5.750% due 31/01/2027		10,800	10,557
ZhongAn Online P&C Insurance Co. Ltd. 3.125% due 16/07/2025		11,800	10,381
Mexico Government International Bond 6.338% due 04/05/2053		10,400	9,841
Indonesia Government International Bond 4.850% due 11/01/2033		9,700	9,754
Mexico Government International Bond 5.400% due 09/02/2028		9,500	9,723
Hungary Government International Bond 5.250% due 16/06/2029		9,400	9,139

(a) The Emerging Markets Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Mexico Government International Bond 3.000% due 03/12/2026	MXN	604,727	\$ 31,827
Poland Government International Bond 4.875% due 04/10/2033	\$	25,500	25,131
Uniform Mortgage-Backed Security 5.000% due 01/10/2053		25,008	23,765
Mexico Government International Bond 4.875% due 19/05/2033		24,900	23,745
Uruguay Government International Bond 5.750% due 28/10/2034		21,900	23,381
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	324,500	19,365
Brazil Government International Bond 6.250% due 18/03/2031	\$	19,200	18,926
Uniform Mortgage-Backed Security 5.000% due 01/07/2053		19,875	18,850
Philippines Government International Bond 5.500% due 17/01/2048		18,200	18,370
Uniform Mortgage-Backed Security 5.000% due 01/09/2053		18,991	18,124
Masdar Abu Dhabi Future Energy Co. 4.875% due 25/07/2033		18,000	17,923
Finance Department Government of Sharjah 6.500% due 23/11/2032		17,600	17,659
Israel Government International Bond 1.500% due 30/11/2023	ILS	62,400	17,333
Ivory Coast Government International Bond 6.915% due 28/06/2024	€	16,000	16,968
Turkey Government International Bond 9.125% due 13/07/2030	\$	16,900	16,739
Malaysia Government International Bond 3.800% due 17/08/2023	MYR	74,400	15,957
Hungary Government International Bond 6.750% due 25/09/2052	\$	16,600	15,891
U.S. Treasury Bonds 3.250% due 15/05/2042		17,500	15,314
Serbia Government International Bond 1.000% due 23/09/2028	€	16,900	14,247
Hanwha Q Cells Americas Holdings Corp. 5.000% due 27/07/2028	\$	14,200	14,096
Uniform Mortgage-Backed Security 5.000% due 01/05/2053		14,652	13,965
Mexico Government International Bond 6.350% due 09/02/2035		14,000	13,948
Hungary Treasury Bills 0.000% due 30/11/2023	HUF	4,801,000	13,653

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Israel Government International Bond 1.500% due 30/11/2023	ILS	152,300	\$ 40,645
U.S. Treasury Notes 3.125% due 31/08/2029	\$	24,800	22,675
Israel Government International Bond 0.150% due 31/07/2023	ILS	79,600	21,341
U.S. Treasury Bonds 3.250% due 15/05/2042	\$	25,300	20,849
Poland Government International Bond 5.500% due 16/11/2027		15,800	16,049
Mexico Government International Bond 6.350% due 09/02/2035		14,000	14,659
South Africa Government International Bond 4.300% due 12/10/2028		14,500	13,268
Israel Government International Bond 4.500% due 17/01/2033		13,400	13,224
South Africa Government International Bond 5.875% due 20/04/2032		13,500	12,538
Chile Government International Bond 2.750% due 31/01/2027		12,900	12,245
OTP Bank Nyrt 8.750% due 15/05/2033		12,300	12,194
Hungary Government International Bond 5.000% due 22/02/2027	€	10,600	11,416
Serbia Government International Bond 6.250% due 26/05/2028	\$	10,950	10,915
Argentina Government International Bond 3.625% due 09/07/2035		41,500	10,864
Sociedad Quimica y Minera de Chile S.A. 3.500% due 10/09/2051		13,700	9,575
Philippines Government International Bond 3.200% due 06/07/2046		12,900	9,534
Colombia Government International Bond 6.125% due 18/01/2041		11,400	8,922
Poland Government International Bond 2.750% due 25/05/2032	€	9,100	8,888
Mexico Government International Bond 5.400% due 09/02/2028	\$	8,700	8,829
Fondo MIVIVIENDA S.A. 4.625% due 12/04/2027		9,100	8,823
Eastern & Southern African Trade & Development Bank 4.125% due 30/06/2028		10,900	8,701
Israel Government International Bond 4.250% due 31/03/2023	ILS	30,500	8,658
Uruguay Government International Bond 7.875% due 15/01/2033	\$	6,930	8,532
Egypt Government International Bond 5.250% due 06/10/2025		10,600	8,431
Ivory Coast Government International Bond 5.750% due 31/12/2032		8,942	8,222
Standard Chartered PLC 7.767% due 16/11/2028		7,600	8,104

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		5,985,427 PAR (000S)	\$ 59,607
Japan Treasury Bills 0.000% due 17/04/2023	¥	430,000	3,373
Bank Leumi Le-Israel B.M. 7.129% due 18/07/2033	\$	2,200	2,200
Colombia Government International Bond 7.500% due 02/02/2034		1,500	1,489
KazMunayGas National Co. JSC 6.375% due 24/10/2048		1,500	1,277
QNB Finance Ltd. 1.375% due 26/01/2026		1,400	1,268
Bank Hapoalim B.M. 3.255% due 21/01/2032		1,300	1,153
Seazen Group Ltd. 4.450% due 13/07/2025		1,400	1,132
Abu Dhabi National Energy Co. PJSC 4.375% due 24/01/2029		1,100	1,093
Medco Maple Tree Pte Ltd. 8.960% due 27/04/2029		1,000	988
Ecopetrol S.A. 0.000% due 17/08/2024		1,000	965
ONGC Videsh Vankorneft Pte. Ltd. 3.750% due 27/07/2026		1,000	954
Export-Credit Bank of Turkey 9.375% due 31/01/2026		900	912
BBVA Bancomer S.A. 8.450% due 29/06/2038		800	804
Masdar Abu Dhabi Future Energy Co. 4.875% due 25/07/2033		800	797
Sands China Ltd. 5.650% due 08/08/2028		800	777
NBK SPC Ltd. 1.625% due 15/09/2027		800	714
SK on Co. Ltd. 5.375% due 11/05/2026		700	699
Mersin Uluslararasi Liman Isletmeciligi A/S 8.250% due 15/11/2028		700	693
Shinhan Financial Group Co. Ltd. 5.000% due 24/07/2028		700	681

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	(5,956,780	\$ 69,280
		PAR (000S)	
Israel Government International Bond 1.500% due 30/11/2023	ILS	6,000	1,650
Bank Leumi Le-Israel B.M.	ILJ	0,000	1,030
3.275% due 29/01/2031	\$	1,800	1,631
QNB Finance Ltd. 3.500% due 28/03/2024		1,548	1,524
Fab Sukuk Co. Ltd. 3.875% due 22/01/2024		1,500	1,492
LG Chem Ltd. 3.625% due 15/04/2029		1,600	1,445
Colombia Government International Bond 7.500% due 02/02/2034		1,500	1,433
Bank Hapoalim B.M. 3.255% due 21/01/2032		1,500	1,265
Mizrahi Tefahot Bank Ltd. 3.077% due 07/04/2031		1,300	1,167
Banco Santander Chile 2.700% due 10/01/2025		1,200	1,162
Abu Dhabi National Energy Co. PJSC 4.375% due 24/01/2029		1,100	1,061
New Metro Global Ltd. 6.800% due 05/08/2023		1,100	1,055
Woori Bank 4.750% due 30/04/2024		1,000	995
India Green Energy Holdings 5.375% due 29/04/2024		1,000	983
Rio Oil Finance Trust 8.200% due 06/04/2028		968	973
MAF Sukuk Ltd. 4.638% due 14/05/2029		1,000	973
ABJA Investment Co. Pte. Ltd. 5.450% due 24/01/2028		1,000	962
Export-Credit Bank of Turkey 8.250% due 24/01/2024		900	903
Bank Leumi Le-Israel B.M. 7.129% due 18/07/2033		900	872
S.A. Global Sukuk Ltd. 2.694% due 17/06/2031		1,000	871

⁽a) The Emerging Markets Corporate Bond Fund is investing in shares of an affiliated fund.

Significant Changes in Portfolio Composition PIMCO Emerging Markets Opportunities Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			.
Short-Term Floating NAV Fund (a)		31,038,839	\$ 309,129
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	15,449	13,798
U.S. Treasury Bonds 1.125% due 15/05/2040		17,500	11,093
Peru Government International Bond 7.300% due 12/08/2033	PEN	33,800	9,363
Mexico Government International Bond 5.000% due 06/03/2025	MXN	182,400	8,782
Bonos de la Tesoreria de la Republica en Pesos 6.000% due 01/04/2033	CLP	6,390,000	8,227
Mexico Government International Bond 7.000% due 03/09/2026	MXN	148,000	8,043
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	134,500	7,474
Ecuador Government International Bond 6.000% due 31/07/2030	\$	12,920	6,194
Poland Government International Bond 0.250% due 25/10/2026	PLN	33,200	5,997
Israel Government International Bond 5.000% due 30/10/2026	€	5,300	5,571
Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	PEN	20,500	5,530
Bonos de la Tesoreria de la Republica en pesos 5.800% due 01/10/2034	CLP	5,300,000	5,269
Mexico Government International Bond 2.750% due 27/11/2031	MXN	105,981	5,161
Saudi Arabia Government International Bond 4.875% due 18/07/2033	\$	5,200	5,139
Ukraine Government International Bond 7.253% due 15/03/2035		16,700	5,087
Ukraine Government International Bond 7.750% due 01/08/2041		9,900	4,944
Poland Government International Bond 3.750% due 25/05/2027	PLN	19,000	4,476
Dominican Republic Central Bank Notes 13.000% due 05/12/2025	DOP	269,700	4,461
U.S. Treasury Bonds 1.750% due 15/08/2041	\$	5,400	3,808

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		32,441,730	\$ 323,100
		PAR	
		(000S)	
U.S. Treasury Bonds 2.375% due 15/02/2042	\$	14,900	11,348
Mexico Government International Bond 5.000% due 06/03/2025	MXN	182,400	8,865
Peru Government International Bond 7.300% due 12/08/2033	PEN	24,400	6,636
U.S. Treasury Notes 2.500% due 30/04/2024	\$	5,600	5,537
Saudi Arabia Government International Bond 4.875% due 18/07/2033		5,200	5,317
U.S. Treasury Bonds 3.375% due 15/08/2042		4,000	3,773
South Africa Government International Bond 8.000% due 31/01/2030	ZAR	75,100	3,715
Ukraine Government International Bond 7.253% due 15/03/2035	\$	12,500	3,563
Ukraine Government International Bond 7.750% due 01/08/2041		7,400	3,497
Bonos de la Tesoreria de la Republica en Pesos 6.000% due 01/04/2033	CLP	2,320,000	3,004
Peru Government International Bond 8.200% due 12/08/2026	PEN	11,000	2,997
Mong Duong Finance Holdings BV 5.125% due 07/05/2029	\$	2,800	2,520
Petroleos Mexicanos 6.500% due 02/06/2041		4,000	2,466
Ecuador Government International Bond 6.000% due 31/07/2030		5,100	2,386
U.S. Treasury Bonds 3.250% due 15/05/2042		2,500	2,315
Korea Electric Power Corp. 5.375% due 31/07/2026		2,300	2,279
Hungarian Development Bank 6.500% due 29/06/2028		2,200	2,205
Tierra Mojada Luxembourg SARL 5.750% due 01/12/2040		2,567	2,204
Philippines Government International Bond 5.000% due 17/07/2033		2,100	2,156

⁽a) The PIMCO Emerging Markets Opportunities Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

⁽b) Principal amount of security is adjusted for inflation.

Significant Changes in Portfolio Composition Emerging Markets Short-Term Local Currency Fund 31 December 2023 (Unaudited)

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Japan Treasury Bills 0.000% due 17/04/2023	¥	350,000	\$ 2,746
Malaysia Government International Bond 3.800% due 17/08/2023	MYR	5,400	1,158
Hungary Treasury Bills 0.000% due 30/11/2023	HUF	403,000	1,146
Mexico Government International Bond 3.000% due 03/12/2026	MXN	19,683	1,022
Hungary Treasury Bills 0.000% due 27/04/2023	HUF	306,000	882
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	15,500	881
Hungary Treasury Bills 0.000% due 20/04/2023	HUF	164,000	479
Hungary Treasury Bills 0.000% due 13/04/2023		163,000	470
Mexico Government International Bond 7.000% due 03/09/2026	MXN	7,900	433
Peru Government International Bond 7.300% due 12/08/2033	PEN	1,300	353
Mexico Government International Bond 2.750% due 27/11/2031	MXN	7,109	348
Export-Import Bank of Korea 4.890% due 09/08/2023	INR	26,600	322
Bonos de la Tesoreria de la Republica en Pesos 5.000% due 01/10/2028	CLP	285,000	321
South Africa Government International Bond 8.000% due 31/01/2030	ZAR	6,200	306
Israel Government International Bond 5.000% due 30/10/2026	€	200	210
		SHARES	
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		20,221	201
		PAR (000S)	
Bank Leumi Le-Israel B.M. 7.129% due 18/07/2033	\$	200	200
Danske Bank A/S 6.466% due 09/01/2026		200	200
Standard Chartered PLC 6.170% due 09/01/2027		200	200
Bank Gospodarstwa Krajowego 6.250% due 31/10/2028		200	200
Korea Electric Power Corp. 5.375% due 31/07/2026		200	200
Suci Second Investment Co. 6.000% due 25/10/2028		200	199
Korea Southern Power Co. Ltd. 5.375% due 21/09/2026		200	199
Gaci First Investment Co. 4.750% due 14/02/2030		200	198
Hungarian Development Bank 6.500% due 29/06/2028		200	198
Bonos de la Tesoreria de la Republica en Pesos 6.000% due 01/04/2033	CLP	155,000	192
Credicorp Capital Sociedad Titulizadora S.A. 10.100% due 15/12/2043	PEN	700	189

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Japan Treasury Bills 0.000% due 17/04/2023	¥	350,000	\$ 2,695
Mexico Government International Bond 3.000% due 03/12/2026	MXN	15,860	859
Israel Treasury Bills 0.000% due 03/05/2023	ILS	1,600	438
Mexico Government International Bond 7.000% due 03/09/2026	MXN	7,900	412
Peru Government International Bond 7.300% due 12/08/2033	PEN	1,300 shares	362
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		3,400 PAR (000S)	338
Export-Import Bank of Korea 4.890% due 09/08/2023	INR	26,600	322
Mexico Government International Bond 2.750% due 27/11/2031	MXN	6,025	290
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	3,600	229
Suci Second Investment Co. 6.000% due 25/10/2028	\$	200	211
Bank Gospodarstwa Krajowego 6.250% due 31/10/2028		200	211
Standard Chartered PLC 6.170% due 09/01/2027		200	204
Danske Bank A/S 6.466% due 09/01/2026		200	203
Colombian TES 9.250% due 28/05/2042	COP	1,167,800	203
Hungarian Development Bank 6.500% due 29/06/2028	\$	200	202
Gaci First Investment Co. 4.750% due 14/02/2030		200	202
Korea Electric Power Corp. 5.375% due 31/07/2026		200	199
Bank Leumi Le-Israel B.M. 7.129% due 18/07/2033		200	198
Lloyds Banking Group PLC 4.716% due 11/08/2026		200	196
Greenko Solar Mauritius Ltd. 5.950% due 29/07/2026		200	185
Colombian TES 13.250% due 09/02/2033	COP	663,500	168
Nykredit Realkredit A/S 1.500% due 01/10/2053	DKK	1,467	166
Mexico Government International Bond 7.500% due 03/06/2027	MXN	2,600	142
Colombia Government International Bond 4.375% due 21/03/2023	COP	676,600	138
Colombia Government International Bond 4.375% due 21/03/2023		676,600	137
Mexico Government International Bond 7.750% due 29/05/2031	MXN	2,300	129
/ \ T F	- 11		

⁽a) The Emerging Markets Short-Term Local Currency Fund is investing in shares of

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	\$	23,800	\$ 22,975
Uniform Mortgage-Backed Security 5.500% due 01/06/2053		21,446	21,528
Uniform Mortgage-Backed Security 4.000% due 01/08/2053		14,733	13,534
Uniform Mortgage-Backed Security 5.500% due 01/08/2053		8,100	7,973
EMF-UK PLC 6.319% due 13/03/2046	£	3,566	4,219
TDC Net A/S 5.618% due 06/02/2030	€	2,700	2,944
Ginnie Mae 5.500% due 20/07/2053	\$	2,495	2,490
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (a)		2,547	2,455
Great Hall Mortgages PLC 5.599% due 18/06/2038	£	2,040	2,387
Uniform Mortgage-Backed Security 4.500% due 01/08/2053	\$	2,500	2,359
Uniform Mortgage-Backed Security 4.500% due 01/07/2053		2,411	2,316
Ginnie Mae 5.500% due 20/08/2053		2,100	2,095
Uniform Mortgage-Backed Security 4.000% due 01/07/2053		1,927	1,806
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (a)		1,842	1,780
JPMorgan Mortgage Acquisition Trust 4.470% due 25/01/2037		3,177	1,752
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (a)		1,702	1,654
Uniform Mortgage-Backed Security 4.000% due 01/10/2053		1,807	1,556
Towd Point Mortgage Funding PLC 5.891% due 20/10/2051	£	1,300	1,540
Philippines Government International Bond 5.500% due 17/01/2048	\$	1,500	1,500
Verizon Communications, Inc. 5.050% due 09/05/2033		1,500	1,498

DESCRIPTION		PAR (000S)	PROCEEDS (000S)	
SALES THROUGH 31 DECEMBER 2023			, í	
Philippines Government International Bond 5.500% due 17/01/2048	\$	1,500	\$ 1,560	
Viridis European Loan Conduit 5.724% due 22/07/2029	£	900	1,095	
Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	\$	950	841	
Starwood Property Trust, Inc. 3.625% due 15/07/2026		680	585	
Hong Kong Government International Bond 5.250% due 11/01/2053		500	546	
Clearway Energy Operating LLC 3.750% due 15/02/2031		630	538	
Forvia SE 2.750% due 15/02/2027	€	500	511	
Verallia S.A. 1.625% due 14/05/2028		500	487	
Natura Cosmeticos S.A. 4.125% due 03/05/2028	\$	600	482	
Prosus NV 3.061% due 13/07/2031		600	469	
Leeward Renewable Energy Operations LLC 4.250% due 01/07/2029		500	448	
Verallia S.A. 1.875% due 10/11/2031	€	500	447	
Transalta Corp. 7.750% due 15/11/2029	\$	400	421	
Nokia Oyj 3.125% due 15/05/2028	€	400	419	
Banco Bilbao Vizcaya Argentaria S.A. 5.875% due 24/09/2023		400	414	
Radian Group, Inc. 6.625% due 15/03/2025	\$	400	399	
Banco do Brasil S.A. 4.875% due 11/01/2029		400	377	
DaVita, Inc. 3.750% due 15/02/2031		400	323	
Coty, Inc. 3.875% due 15/04/2026	€	300	317	
Rexel S.A. 2.125% due 15/12/2028		300	287	
Owens Corning 3.950% due 15/08/2029	\$	300	286	
Prosus NV 3.257% due 19/01/2027		300	274	
Starwood Property Trust, Inc. 4.375% due 15/01/2027		310	266	
Intesa Sanpaolo SpA 6.250% due 16/05/2024	€	200	214	
Sixt SE 1.750% due 09/12/2024		200	211	
Allegion U.S. Holding Co., Inc. 3.550% due 01/10/2027	\$	200	190	
Greenko Solar Mauritius Ltd. 5.950% due 29/07/2026		200	188	
Atlantica Sustainable Infrastructure PLC 4.125% due 15/06/2028		200	183	
NextEra Energy Operating Partners LP 3.875% due 15/10/2026		180	169	
Greenko Dutch BV 3.850% due 29/03/2026		188	169	
Societe Generale S.A. 4.750% due 26/05/2026		200	166	
Greenko Power Ltd. 4.300% due 13/12/2028		191	165	
BNP Paribas S.A. 2.871% due 19/04/2032		200	164	
Blue Owl Capital Corp. 2.875% due 11/06/2028		200	164	
MPT Operating Partnership LP 3.375% due 24/04/2030	£	200	150	
() D: : 1				

(a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		1,343,400	€ 131,425
		PAR (000S)	
Italy Buoni Poliennali Del Tesoro 1.750% due 01/07/2024	€	70,000	68,838
France Government International Bond 2.500% due 24/09/2026		61,600	60,830
France Government International Bond 2.750% due 25/02/2029		51,300	50,951
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029		34,700 shares	35,684
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		283,500	27,505
		PAR (000S)	
Spain Government International Bond 0.600% due 31/10/2029	€	31,800	27,391
Spain Government International Bond 2.350% due 30/07/2033		25,300	22,234
European Union 2.750% due 04/12/2037		17,900	17,327
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	17,171	14,775
European Union 3.375% due 04/10/2038	€	14,820	14,748
Italy Buoni Poliennali Del Tesoro 4.500% due 01/10/2053		14,300	14,237
European Union 4.000% due 04/04/2044		12,100	12,074
BMW Finance NV 4.119% due 09/12/2024		10,400	10,400
Credit Mutuel Home Loan SFH S.A. 3.250% due 20/04/2029		9,700	9,669
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$	10,866	9,552
Twin Bridges PLC 5.880% due 12/09/2055	£	8,020	9,213
Barclays PLC 5.829% due 09/05/2027	\$	9,800	8,805
France Government International Bond 0.550% due 01/03/2039	€	8,710	8,585
UniCredit SpA 2.569% due 22/09/2026	\$	9,100	7,771

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		1,583,400 PAR (000S)	€ 154,259
Spain Government International Bond 0.000% due 31/01/2026	€	78,400	72,162
Italy Buoni Poliennali Del Tesoro 1.750% due 01/07/2024		49,800	49,196
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	392,712	37,100
France Government International Bond 2.500% due 24/09/2026	€	28,300 shares	28,396
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		292,500 PAR (000S)	28,388
Spain Government International Bond 1.450% due 31/10/2027	€	23,300	21,748
Spain Government International Bond 1.400% due 30/07/2028		19,200	17,729
European Union 2.750% due 04/12/2037		17,900	16,736
European Union 0.250% due 22/04/2036		23,000	16,386
Kreditanstalt fuer Wiederaufbau 2.000% due 15/11/2029		17,100	15,978
Italy Buoni Poliennali Del Tesoro 1.300% due 15/05/2028		14,447	14,360
Kreditanstalt fuer Wiederaufbau 0.000% due 15/09/2031		17,900	13,786
European Union 4.000% due 04/04/2044		12,100	12,390
Spain Government International Bond 2.350% due 30/07/2033		12,900	12,184
Italy Buoni Poliennali Del Tesoro 2.150% due 01/09/2052		19,000	12,014
Barclays PLC 3.125% due 17/01/2024	£	8,700	10,012
Credit Mutuel Home Loan SFH S.A. 3.250% due 20/04/2029	€	9,700	9,606
Kreditanstalt fuer Wiederaufbau 0.000% due 15/06/2029		11,100	9,311
France Government International Bond 0.100% due 25/07/2038		9,949	9,106
Eurofima Europaeische Gesellschaft fuer die Finanzierung von Eisenbahnmaterial 0.010% due 23/06/2028		10,500	8,919
France Government International Bond 0.550% due 01/03/2039		8,735	8,605

- (a) The Euro Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
European Union 0.000% due 04/10/2030	€ 15,400	€ 12,406
European Investment Bank 2.250% due 15/03/2030	12,800	12,294
European Financial Stability Facility 3.000% due 15/12/2028	11,000	10,940
BNP Paribas S.A. 2.750% due 25/07/2028	10,700	10,013
European Investment Bank 0.050% due 13/10/2034	12,700	9,141
European Union 2.750% due 04/02/2033	7,600	7,529
Region of Ile de France 3.050% due 03/02/2033	7,200	7,183
Romania Government International Bond 6.625% due 27/09/2029	6,400	6,606
European Union 0.000% due 04/11/2025	6,700	6,204
European Union 1.500% due 04/10/2035	7,400	6,189
European Union 0.400% due 04/02/2037	8,900	6,130
European Stability Mechanism 0.750% due 15/03/2027	6,700	6,118
European Financial Stability Facility 1.250% due 24/05/2033	7,000	6,103
ING Groep NV 4.500% due 23/05/2029	6,100	6,102
European Union 0.450% due 04/07/2041	9,700	6,092
European Financial Stability Facility 2.375% due 11/04/2028	6,300	6,091
European Investment Bank 0.250% due 20/01/2032	7,500	6,088
International Development Association 1.750% due 05/05/2037	7,400	6,024
BNG Bank NV 3.000% due 11/01/2033	6,000	5,997
European Union 2.750% due 04/12/2037	6,200	5,964
BNG Bank NV 3.500% due 27/09/2038	5,800	5,743
UBS Group AG 7.750% due 01/03/2029	5,100	5,697
France Government International Bond 1.750% due 25/05/2023	5,600	5,588
Hamburg Commercial Bank AG 6.250% due 18/11/2024	5,300	5,486
Cooperatieve Rabobank UA 4.000% due 10/01/2030	5,100	5,078
Cooperatieve Rabobank UA 4.233% due 25/04/2029	5,100	4,995

DESCRIPTION		SHARES	(000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		436,500 PAR (000S)	€ 42,821
UBS Group AG 1.250% due 17/04/2025	€	12,500	12,146
Wells Fargo & Co. 1.000% due 02/02/2027		12,100	10,889
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK	78,904	7,577
Nykredit Realkredit A/S 1.000% due 01/10/2050		74,128	7,479
BNP Paribas S.A. 1.904% due 30/09/2028	\$	9,000	7,020
Fraport AG Frankfurt Airport Services Worldwide 2.125% due 09/07/2027	€	7,200	6,694
Barclays PLC 0.577% due 09/08/2029		8,300	6,670
Nationwide Building Society 4.363% due 01/08/2024	\$	6,800	6,300
European Union 0.000% due 04/11/2025	€	6,700	6,297
Cooperatieve Rabobank UA 4.655% due 22/08/2028	\$	7,100	6,275
UBS Group AG 1.250% due 17/07/2025	€	6,900	6,238
European Investment Bank 2.250% due 15/03/2030		6,200	6,121
BNG Bank NV 3.000% due 11/01/2033		6,000	5,818
European Union 2.750% due 04/12/2037		6,200	5,738
Mizuho Financial Group, Inc. 3.490% due 05/09/2027		5,300	5,178
Cooperatieve Rabobank UA 4.000% due 10/01/2030		5,100	5,141
Logicor Financing SARL 2.250% due 13/05/2025		5,500	5,039
BNP Paribas S.A. 0.500% due 04/06/2026		5,400	5,021
Banque Federative du Credit Mutuel S.A. 0.625% due 19/11/2027		5,700	4,886
Romania Government International Bond 6.625% due 27/09/2029		4,700	4,834
Carlyle Global Market Strategies Euro CLO DAC 4.715% due 15/07/2030		4,887	4,810
NatWest Group PLC 2.000% due 04/03/2025		4,900	4,798

(a) The Euro Credit Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023 Jupiter Mortgage PLC			
6.621% due 20/07/2060 Bridgegate Funding PLC	£	24,700	€ 27,420
7.470% due 16/10/2062 Dutch Property Finance BV		24,122	26,663
4.852% due 28/04/2064	€	16,200	15,995
Shamrock Residential DAC 4.876% due 24/06/2071		15,000	14,787
Glenbeigh Issuer DAC 4.666% due 24/06/2050		14,848	14,629
France Government International Bond 0.000% due 25/03/2023		14,600	14,550
RMAC PLC 0.000% due 15/02/2047	£	11,100	12,937
SLM Student Loan Trust 6.252% due 25/03/2026	\$	13,701	12,699
Barclays PLC 7.437% due 02/11/2033		12,226	12,596
Tower Bridge Funding PLC 6.721% due 20/10/2064	f	10,400	11,876
NatWest Group PLC 6.016% due 02/03/2034		12,200	
BPCE S.A. 5.748% due 19/07/2033	Þ		11,509
Pacific Gas & Electric Co.		12,100	11,072
6.150% due 15/01/2033 HSBC Holdings PLC		11,700	11,005
5.402% due 11/08/2033 ABN AMRO Bank NV		12,000	10,902
6.575% due 13/10/2026 Twin Bridges PLC		11,200	10,636
6.432% due 15/05/2056	£	9,100	10,435
Lloyds Banking Group PLC 4.750% due 21/09/2031	€	10,300	10,238
Jupiter Mortgage PLC 7.721% due 20/07/2060	£	8,760	10,131
France Government International Bond 0.000% due 25/03/2024	€	9,800	9,716
Avon Finance PLC 0.000% due 28/12/2049	£	8,300	9,596
Pacific Gas & Electric Co. 6.950% due 15/03/2034	\$	9,500	8,820
Atrium Hotel Portfolio Trust 7.309% due 15/06/2035		9,700	8,681
Nationwide Building Society 6.557% due 18/10/2027		9,100	8,566
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		9,259	8,135
Standard Chartered PLC			
6.750% due 08/02/2028 Shamrock Residential DAC		8,500	8,038
4.726% due 24/01/2061 Societe Generale S.A.	€	7,913	7,874
6.446% due 10/01/2029 Option One Mortgage Loan Trust 5.650% due 25/04/2037	\$	7,700	7,295
5.650% due 25/04/2037 Fieldstone Mortgage Investment Trust		13,654	7,290
6.250% due 25/1Ž/Ž035 UBS Commercial Mortgage Trust		9,291	7,247
6.909% due 15/02/2032 KBC Group NV		7,520	6,700
5.796% due 19/01/2029		7,200	6,695
UBS Group AG 7.750% due 01/03/2029	€	6,400	6,664
Mortimer BTL PLC 0.000% due 22/12/2056	£	5,800 shares	6,651
PIMCO ETFs plc - PIMCO Euro Short Maturity			6.535
UCITS ETF (a)		66,500 PAR (000S)	6,533
Sandoz Finance BV 4.220% due 17/04/2030	€	6,500	6,498
UBS Group AG 6.246% due 22/09/2029	\$	6,900	6,463
AIB Group PLC 5.250% due 23/10/2031	€	6,380	6,351
Harbour Energy PLC 6.120% due 28/01/2054	£	5,700	6,300
Pacific Gas & Electric Co. 6.100% due 15/01/2029	\$		
0.100 /0 due 15/01/2029	þ	6,800	6,283

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
France Government International Bond 0.000% due 25/03/2023 Fairfax Financial Holdings Ltd.	€	21,750	€ 21,715
2.750% due 29/03/2028		21,600	19,218
Nykredit Realkredit A/S 1.000% due 01/10/2053	DKK	168,664 shares	16,983
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		154,800 PAR (000S)	14,875
HSBC Holdings PLC 1.589% due 24/05/2027	\$	17,500	14,307
Loxam S.A.S. 3.250% due 14/01/2025	€	14,600	13,966
Syngenta Finance NV 3.375% due 16/04/2026		13,600	13,148
Societa per Azioni Esercizi Aeroportuali SEA SpA 3.500% due 09/10/2025		14,000	13,108
Banco de Sabadell S.A. 1.125% due 27/03/2025		14,000	12,872
Deutsche Bank AG 1.625% due 20/01/2027		14,200	12,616
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	112,167	11,274
Pacific Gas & Electric Co. 6.150% due 15/01/2033	\$	11,700	10,992
Nissan Motor Co. Ltd. 2.652% due 17/03/2026	€	11,400	10,717
Mundys SpA 1.875% due 12/02/2028		11,500	9,831
Societe Generale S.A. 2.226% due 21/01/2026	\$	11,000	9,624
IHO Verwaltungs GmbH 3.625% due 15/05/2025	€	10,200	9,614
Fraport AG Frankfurt Airport Services Worldwide 2.125% due 09/07/2027		10,500	9,562
Accor S.A. 2.375% due 29/11/2028		9,600	8,237
TP ICAP Finance PLC 2.625% due 18/11/2028	£	8,600	7,779
Aroundtown S.A. 1.500% due 28/05/2026	€	9,000	7,774
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK	75,223	7,222
Avolon Holdings Funding Ltd. 2.875% due 15/02/2025	\$	7,700	6,689
UBS Group AG 1.250% due 17/07/2025	€	7,000	6,682
AerCap Ireland Capital DAC 3.150% due 15/02/2024	\$	7,300	6,523
Digital Intrepid Holding BV 1.375% due 18/07/2032	€	7,500	6,038
WPC Eurobond BV 1.350% due 15/04/2028		7,000	5,922
Santander UK Group Holdings PLC 0.603% due 13/09/2029		7,500	5,899
Sofina S.A. 1.000% due 23/09/2028		7,400	5,819
Grifols S.A. 6.223% due 15/11/2027		6,000	5,705
Avolon TLB Borrower (U.S.) LLC 7.708% due 22/06/2028	\$	5,670	5,170
Ivory Coast Government International Bond 5.250% due 22/03/2030	€	6,000	5,141
KBC Group NV 5.796% due 19/01/2029	\$	5,200	4,878
INEOS Finance PLC 6.593% due 08/11/2028	€	5,000	4,761
AA Bond Co. Ltd. 5.500% due 31/07/2050	£	4,510	4,650

- (a) The Euro Income Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
France Government International Bond 4.500% due 25/04/2041	€	91,700 shares	€ 107,923
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		957,700 PAR (000S)	93,326
France Government International Bond 4.000% due 25/10/2038	€	58,800	64,827
France Government International Bond 4.000% due 25/04/2055		50,100	56,769
France Government International Bond 3.250% due 25/05/2045		55,400	54,868
France Government International Bond 3.000% due 25/05/2054		56,100	52,411
France Government International Bond 4.000% due 25/04/2060		36,500	42,327
France Government International Bond 2.500% due 25/05/2043		46,700	41,474
Netherlands Government International Bond 2.750% due 15/01/2047		27,100	27,640
Republic of Germany 4.750% due 04/07/2040		21,100	26,758
Belgium Government International Bond 3.750% due 22/06/2045		20,300	21,199
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	21,904	19,845
Netherlands Government International Bond 0.000% due 15/01/2038	€	24,800	16,780
Netherlands Government International Bond 0.000% due 15/01/2052		32,000	15,652
France Government International Bond 1.500% due 25/05/2050		20,600	14,226
France Government International Bond 0.750% due 25/05/2052		25,700	14,149
Republic of Germany 2.500% due 04/07/2044		13,500	12,691
Slovenia Government International Bond 1.500% due 25/03/2035		14,800	12,047
France Government International Bond 1.250% due 25/05/2038		15,300	11,945
France Government International Bond 2.000% due 25/05/2048		14,800	11,653
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	12,474	11,248
France Government International Bond 0.750% due 25/05/2053	€	20,800	10,964

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		624,900	€ 60,845
		PAR (000S)	
France Government International Bond 3.250% due 25/05/2045	€	22,500	22,026
France Government International Bond 0.750% due 25/05/2052		40,900	21,004
Belgium Government International Bond 3.750% due 22/06/2045		14,900	15,049
France Government International Bond 4.000% due 25/10/2038		14,200	14,666
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	12,564	11,665
Republic of Germany 4.750% due 04/07/2040	€	7,800	10,095
Republic of Germany 4.250% due 04/07/2039		7,200	8,578
Republic of Germany 2.500% due 15/08/2046		7,300	7,051
Italy Buoni Poliennali Del Tesoro 1.300% due 15/05/2028		6,852	6,807
France Government International Bond 2.500% due 25/05/2043		7,600	6,516
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	6,707	6,187
France Government International Bond 2.000% due 25/05/2048	€	6,450	4,951
France Government International Bond 0.500% due 25/05/2072		12,100	4,414
European Union 4.000% due 04/04/2044		4,200	4,302
France Government International Bond 4.000% due 25/04/2055		2,800	3,104
Republic of Germany 1.250% due 15/08/2048		4,000	2,986
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	26,741	2,518
France Government International Bond 1.750% due 25/06/2039	€	2,850	2,405
Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026		2,400	2,373

- (a) The Euro Long Average Duration Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (a)	\$	14,211	€ 12,578
Kreditanstalt fuer Wiederaufbau 0.375% due 09/03/2026	€	4,300	3,998
Towd Point Mortgage Funding PLC 6.690% due 20/02/2045	£	2,997	3,513
Revocar UG 4.513% due 21/04/2036	€	2,711	2,716
European Union 0.400% due 04/02/2037		3,000	2,097
Bank of Queensland Ltd. 1.839% due 09/06/2027		2,000	1,863
JAB Holdings BV 1.750% due 25/06/2026		1,900	1,792
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2024	DKK	13,500	1,762
Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026	€	1,700	1,691
Bpifrance Financement S.A. 11.625% due 01/11/2027		1,600	1,598
Westpac Banking Corp. 3.457% due 04/04/2025		1,500	1,500
ING Bank NV 3.000% due 15/02/2026		1,500	1,495
Hana Bank 3.750% due 04/05/2026		1,400	1,399
Burberry Group PLC 1.125% due 21/09/2025	£	1,100	1,150
Heathrow Funding Ltd. 1.500% due 12/10/2027	€	1,200	1,143
Fortum Oyj 1.625% due 27/02/2026		1,200	1,138
Thames Water Utilities Finance PLC 4.000% due 19/06/2025	£	1,000	1,120
Tesco Corporate Treasury Services PLC 0.875% due 29/05/2026	€	1,200	1,109
Australia & New Zealand Banking Group Ltd. 3.437% due 04/04/2025		1,100	1,100
Nationale-Nederlanden Bank NV 0.500% due 10/10/2024		1,100	1,051

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (a)	\$	14,396	€ 13,048
Sumitomo Mitsui Banking Corp. 0.550% due 06/11/2023	€	7,300	7,183
Bank of China Ltd. 5.216% due 10/08/2023	£	5,000	5,616
Korea Housing Finance Corp. 0.723% due 22/03/2025	€	5,700	5,427
Trinity Square PLC 6.070% due 15/07/2059	£	4,441	5,003
Towd Point Mortgage Funding PLC 6.365% due 20/10/2051		3,629	4,256
Bain Capital Euro CLO DAC 4.733% due 20/01/2032	€	3,800	3,717
Freddie Mac 0.800% due 28/10/2026	\$	4,200	3,469
Kreditanstalt fuer Wiederaufbau 0.375% due 09/03/2026	€	3,700	3,440
BNZ International Funding Ltd. 0.625% due 03/07/2025		3,600	3,389
Freddie Mac 0.650% due 27/10/2025	\$	3,900	3,313
Precise Mortgage Funding PLC 6.420% due 12/12/2055	£	2,804	3,243
Australia & New Zealand Banking Group Ltd. 0.250% due 17/03/2025	€	3,400	3,210
Korea Housing Finance Corp. 0.010% due 05/02/2025		3,300	3,113
Fraport AG Frankfurt Airport Services Worldwide 1.625% due 09/07/2024		3,200	3,113
Yorkshire Building Society 0.125% due 08/05/2024		3,100	3,023
Toronto-Dominion Bank 1.707% due 28/07/2025		3,100	2,985
Becton Dickinson and Co. 0.000% due 13/08/2023		3,000	2,970
Caja Rural de Navarra SCC 0.625% due 01/12/2023		3,000	2,952
Schaeffler AG 1.875% due 26/03/2024		3,000	2,934
SEB S.A. 1.500% due 31/05/2024		3,000	2,923
Stratton Mortgage Funding PLC 6.121% due 20/07/2060	£	2,492	2,894
Jubilee Place BV 4.835% due 17/01/2059	€	2,899	2,884
Canada Square Funding PLC 6.170% due 17/06/2058	£	2,535	2,814
Lanebrook Mortgage Transaction PLC 5.871% due 20/07/2058		2,512	2,802
Dexia Credit Local S.A. 0.250% due 01/06/2023	€	2,600	2,593
Morgan Stanley 0.637% due 26/07/2024		2,600	2,587
Development Bank of Japan, Inc. 0.010% due 15/10/2024		2,600	2,492
Dell Bank International DAC 1.625% due 24/06/2024		2,500	2,438

(a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity		106 500	C 10.269
UCITS ETF (a)		106,500 par	€ 10,368
		(000S)	
France Government International Bond 4.250% due 25/10/2023	€	7,340	7,352
European Stability Mechanism Treasury Bills 0.000% due 23/05/2024		6,930	6,800
Ford Motor Credit Co. LLC 4.867% due 03/08/2027		4,150	4,150
Intesa Sanpaolo SpA 4.198% due 01/06/2032	\$	5,800	4,082
AT&T, Inc. 2.875% due 02/03/2025	€	4,100	3,810
Ford Motor Credit Co. LLC 3.625% due 17/06/2031	\$	5,100	3,771
Wintershall Dea Finance BV 2.499% due 20/04/2026	€	4,100	3,575
Grifols S.A. 3.200% due 01/05/2025		3,700	3,560
Cirsa Finance International SARL 4.500% due 15/03/2027		3,800	3,548
Teva Pharmaceutical Finance Netherlands BV 1.875% due 31/03/2027		3,800	3,241
Telecom Italia SpA 7.875% due 31/07/2028		3,200	3,215
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	£	3,400	3,136
France Government International Bond 0.000% due 25/03/2023	€	3,090	3,078
EP Infrastructure A/S 1.816% due 02/03/2031		4,300	3,076
Spectrum Brands, Inc. 4.000% due 01/10/2026		3,200	3,068
Pinnacle Bidco PLC 6.375% due 15/02/2025	£	2,800	2,991
Electricite de France S.A. 6.000% due 29/01/2026		2,600	2,726
Schaeffler AG 3.375% due 12/10/2028	€	2,900	2,599
Telecom Italia SpA 2.375% due 12/10/2027		3,000	2,595

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Rolls-Royce PLC 4.625% due 16/02/2026	€	4,700	€ 4,628
Ford Motor Credit Co. LLC 4.867% due 03/08/2027		4,150	4,071
Ford Motor Credit Co. LLC 3.625% due 17/06/2031	\$	4,800	3,581
Summer BC Holdco SARL 5.750% due 31/10/2026	€	2,800	2,458
Telefonica Europe BV 6.750% due 31/12/2099		2,300	2,253
Mundys SpA 1.875% due 12/02/2028		2,500	2,138
Intesa Sanpaolo SpA 8.248% due 21/11/2033	\$	2,100	2,036
Renault S.A. 2.375% due 25/05/2026	€	2,100 shares	1,940
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		19,000	1,879
		PAR (000S)	
Adient Global Holdings Ltd. 3.500% due 15/08/2024	€	1,900	1,865
Renault S.A. 1.125% due 04/10/2027		2,200	1,865
Lottomatica SpA 7.125% due 01/06/2028		1,800	1,853
Cellnex Finance Co. S.A. 1.500% due 08/06/2028		2,100	1,797
Cirsa Finance International SARL 4.750% due 22/05/2025		1,800	1,761
Intrum AB 9.250% due 15/03/2028		1,800	1,754
France Government International Bond 1.750% due 25/05/2023		1,700	1,698
Rolls-Royce PLC 3.375% due 18/06/2026	£	1,580	1,681
EP Infrastructure A/S 1.698% due 30/07/2026	€	1,900	1,635
INEOS Quattro Finance Plc 3.375% due 15/01/2026	\$	1,900	1,584
Synthomer PLC 3.875% due 01/07/2025	€	1,600	1,537
Techem Verwaltungsgesellschaft mbH 2.000% due 15/07/2025		1,600	1,527
Volkswagen International Finance NV 7.500% due 31/12/2099		1,400	1,432
Marks & Spencer PLC 3.750% due 19/05/2026	£	1,300	1,407
Elior Group S.A. 3.750% due 15/07/2026	€	1,700	1,389
Accor S.A. 2.625% due 30/01/2025		1,400	1,321
BCP Modular Services Finance PLC 4.750% due 30/11/2028		1,500	1,251
Inter Media and Communication SpA 6.750% due 09/02/2027		1,300	1,225
WeBuild SpA 7.000% due 28/09/2028		1,200	1,214
France Government International Bond 4.250% due 25/10/2023		1,200	1,200

⁽a) The PIMCO European High Yield Bond Fund is investing in shares of an

Significant Changes in Portfolio Composition PIMCO European Short-Term Opportunities Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		213,500	€ 20,618
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	\$	8,375	7,412
Italy Buoni Poliennali Del Tesoro 2.350% due 15/09/2024	€	2,956	2,976
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029		2,800	2,879
Realkredit Danmark A/S 5.000% due 01/10/2053	DKk	20,800	2,785
Italy Buoni Poliennali Del Tesoro 9.000% due 01/11/2023	€	2,200	2,296
Spain Government International Bond 2.350% due 30/07/2033		1,600	1,461
Republic of Germany 4.250% due 04/07/2039		900	1,143
European Union 4.000% due 04/04/2044		1,100	1,098
HSBC Holdings PLC 6.254% due 09/03/2034	\$	1,000	944
European Union 0.300% due 04/11/2050	€	1,900	897
AMCO - Asset Management Co. SpA 4.625% due 06/02/2027		900	897
Credit Suisse Schweiz AG 3.390% due 05/12/2025		900	873
Societe Generale SFH S.A. 3.625% due 31/07/2026		800	799
Santander UK Group Holdings PLC 6.534% due 10/01/2029	\$	800	754
United Kingdom Gilt 0.875% due 31/01/2046	£	1,100	716
Westpac Banking Corp. 3.457% due 04/04/2025	€	700	700
ING Belgium S.A. 3.375% due 31/05/2027		700	699
Barclays PLC 7.437% due 02/11/2033	\$	600	606
Royal Bank of Canada 4.415% due 17/01/2025	€	600	600

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF (a)		333,400 PAR (000S)	€ 32,263
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK	30,694	3,046
Jyske Realkredit A/S 1.000% due 01/10/2050		31,521	2,999
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050		28,880	2,744
Fraport AG Frankfurt Airport Services Worldwide 1.625% due 09/07/2024	€	2,400	2,342
Italy Buoni Poliennali Del Tesoro 9.000% due 01/11/2023		2,200	2,293
UniCredit SpA 7.830% due 04/12/2023	\$	2,050	1,879
Realkredit Danmark A/S 1.000% due 01/10/2050	DKK	18,682	1,843
Realkredit Danmark A/S 2.000% due 01/10/2053		17,500	1,840
Caisse d'Amortissement de la Dette Sociale 0.125% due 15/09/2031	€	2,300	1,831
Realkredit Danmark A/S 3.000% due 01/10/2053	DKK	13,600	1,619
Spain Government International Bond 2.350% due 30/07/2033	€	1,600	1,431
Crown European Holdings S.A. 2.625% due 30/09/2024		1,400	1,374
Deutsche Bank AG 2.625% due 16/12/2024	£	1,200	1,311
Credit Suisse Schweiz AG 3.390% due 05/12/2025	€	1,200	1,194
Volkswagen Bank GmbH 1.875% due 31/01/2024		1,200	1,184
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2025 (b)	\$	1,287	1,146
European Union 4.000% due 04/04/2044	€	1,100	1,128
Sparebanken Soer Boligkreditt A/S 3.125% due 14/11/2025		1,100	1,101
Australia & New Zealand Banking Group Ltd. 3.205% due 15/11/2024		1,100	1,099
Republic of Germany 4.250% due 04/07/2039		900	1,098
Charles Schwab Corp. 5.916% due 13/05/2026	\$	1,200	1,086
Deutsche Bank AG 4.000% due 29/11/2027	€	1,100	1,082

⁽a) The PIMCO European Short-Term Opportunities Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

⁽b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar		40 422 424	¢ 400 F26
Short-Term Floating NAV Fund (a)		19,132,421	\$ 190,536
		(000S)	
Japan Government International Bond 0.005% due 01/10/2024	¥	1,050,000	7,902
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	6,654	6,452
Hungary Treasury Bills 0.000% due 20/04/2023	HUF	1,653,000	4,830
Hungary Treasury Bills 0.000% due 13/04/2023		1,647,000	4,747
Israel Government International Bond 5.000% due 30/10/2026	€	4,200	4,415
Hungary Treasury Bills 0.000% due 30/11/2023	HUF	1,538,000	4,374
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	5,500	4,134
South Korea Government International Bond 4.250% due 10/12/2032	KRW	4,950,810	4,050
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	3,824	3,800
U.S. Treasury Bonds 4.000% due 15/11/2042		3,400	3,509
Canada Government International Bond 2.750% due 01/12/2033	CAD	4,700	3,325
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	3,061	2,963
Japan Government International Bond 1.500% due 20/09/2043	¥	360,000	2,587
Bulgaria Government International Bond 4.500% due 27/01/2033	€	2,100	2,219
Israel Government International Bond 4.500% due 17/01/2033	\$	2,200	2,178
South Korea Government International Bond 3.250% due 10/06/2033	KRW	2,805,850	2,105
Magyar Export-Import Bank 6.125% due 04/12/2027	\$	2,100	2,084
Canada Government International Bond 1.750% due 01/12/2053	CAD	3,750	2,077
Colombia Government International Bond 7.500% due 02/02/2034	\$	1,900	1,886

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		19,149,288	\$ 190,700
		PAR (000S)	
Canadian Government Real Return Bond			
3.500% due 01/03/2028	CAD	5,500	4,137
U.S. Treasury Bonds		2 400	2.542
4.000% due 15/11/2042	\$	3,400	3,512
U.S. Treasury Bonds 1.875% due 15/02/2041		4,500	3,378
Peru Government International Bond		1,500	3,370
5.940% due 12/02/2029	PEN	9,000	2,157
Bulgaria Government International Bond			2.442
4.500% due 27/01/2033 Canada Government International Bond	€	2,100	2,143
1.750% due 01/12/2053	CAD	3,750	1,965
Canadian Government Real Return Bond		-,	.,
2.750% due 01/06/2033		2,180	1,554
Morocco Government International Bond 2.000% due 30/09/2030	€	1 000	1 520
CIFC Funding Ltd.	E	1,800	1,530
6.657% due 18/04/2031	\$	1,500	1,489
UBS Group AG			
4.703% due 05/08/2027		1,500	1,457
American Municipal Power, Inc. 7.334% due 15/02/2028		1,300	1,411
U.S. Treasury Notes		1,500	1,711
3.625% due 31/03/2028		1,400	1,399
Japan Finance Organization for Municipalities			4.000
3.375% due 27/09/2023		1,400	1,383
Serbia Government International Bond 3.125% due 15/05/2027	€	1,400	1,376
LCM LP		.,	.,
6.717% due 20/07/2031	\$	1,300	1,285
South Korea Government International Bond 3.250% due 10/06/2033	KRW	1,645,360	1,242
Madison Park Funding Ltd.			4.005
6.405% due 15/04/2029	\$	1,240	1,226
Man GLG Euro CLO DAC 4.775% due 15/10/2032	€	1,099	1,165
Citigroup, Inc.	ū	.,000	.,.55
3.785% due 17/03/2033	\$	1,300	1,157

- (a) The Global Advantage Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		101,948,889 PAR (000S)	\$ 1,015,250
Japan Treasury Bills 0.000% due 17/04/2023	¥	31,160,000	244,445
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	264,600	197,730
Canadian Government Real Return Bond 1.500% due 01/06/2031		223,959	148,531
South Korea Government International Bond 4.250% due 10/12/2032	KRW	166,494,540	136,110
Japan Government International Bond 0.005% due 01/10/2024	¥	17,912,450	134,182
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	\$	135,000	132,620
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		129,538	125,876
Japan Government International Bond 0.005% due 01/03/2024	¥	15,550,000	120,544
Israel Government International Bond 5.000% due 30/10/2026	€	109,000	114,574
Canadian Government Real Return Bond 2.750% due 01/09/2027	CAD	143,300	106,280
Uniform Mortgage-Backed Security 6.500% due 01/09/2053	\$	104,990	106,262
Canada Government International Bond 2.750% due 01/12/2033	CAD	145,600	103,006
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	92,408	91,612
U.S. Treasury Bonds 4.000% due 15/11/2042		88,200	91,022
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)		90,376	87,460
Malaysia Government International Bond 3.519% due 20/04/2028	MYR	394,244	84,194
Japan Government International Bond 1.500% due 20/09/2043	¥	11,670,000	83,876
Canada Government International Bond 1.750% due 01/12/2053	CAD	149,130	83,867
South Korea Government International Bond 3.250% due 10/06/2033	KRW	102,355,980	76,910
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	\$	81,537	75,058
Uniform Mortgage-Backed Security 4.000% due 01/09/2052		68,000	63,908
Japan Government International Bond 0.005% due 01/04/2024	¥	8,140,000	62,516
Canadian Government Real Return Bond 2.750% due 01/06/2033	CAD	79,050	56,296

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		87,617,069	\$ 872,500
		PAR (000S)	
Constitution Community Dead Determine Dead		(0003)	
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	264,600	198,050
Canadian Government Real Return Bond 1.500% due 01/06/2031		223,959	148,630
Canadian Government Real Return Bond 2.750% due 01/09/2027		143,300	106,340
U.S. Treasury Bonds			
4.000% due 15/11/2042	\$	88,200	91,067
U.S. Treasury Bonds 1.875% due 15/02/2041		114,700	86,089
Canada Government International Bond 1.750% due 01/12/2053	CAD	149,130	79,520
Canadian Government Real Return Bond 2.750% due 01/06/2033		79,050	56,360
Nykredit Realkredit A/S		13,030	30,300
1.000% due 01/10/2050	DKK	452,587	47,103
Deutsche Bank AG 1.625% due 20/01/2027	€	46,300	47,084
South Korea Government International Bond 3.250% due 10/06/2033	KRW	52,310,460	39,490
U.S. Treasury Notes 3.625% due 31/03/2028	\$	35,400	35,386
Boeing Co. 1.950% due 01/02/2024		36,000	34,888
CBAM Ltd.		,	•
6.797% due 20/10/2029		27,151	26,947
Thailand Government International Bond 3.450% due 17/06/2043	THB	793,970	25,139
Enel Finance International NV 2.650% due 10/09/2024	\$	25,800	24,810
Canada Government International Bond 2.000% due 01/06/2032	CAD	36,310	23,562
Canada Government International Bond 2.750% due 01/12/2033		29,920	21,395
Prudential Funding Asia PLC 2.950% due 03/11/2033	\$	24,600	20,708
Suci Second Investment Co.	Ψ	24,000	20,700
6.250% due 25/10/2033		19,700	20,057

- (a) The Global Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
Japan Treasury Bills 0.000% due 17/04/2023	¥	16,560,000	\$ 129,911
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	\$	51,995	51,858
Japan Government International Bond 0.005% due 01/10/2024	¥	6,820,000	51,185
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	\$	47,995	48,440
Uniform Mortgage-Backed Security 4.500% due 01/10/2052		49,956	45,987
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	63,552	42,126
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	34,323	34,153
Japan Government International Bond 0.005% due 01/03/2024	¥	4,110,000	31,831
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	31,387	30,523
South Korea Government International Bond 3.250% due 10/06/2033	KRW	36,353,420	27,444
Canada Government International Bond 2.750% due 01/12/2033	CAD	36,800	26,035
Jyske Realkredit A/S 1.000% due 01/10/2023	DKK	180,000	25,801
Canadian Government Real Return Bond 2.750% due 01/06/2033	CAD	35,830	25,510
Uniform Mortgage-Backed Security 6.000% due 01/01/2053	\$	24,453	24,989
Canadian Government Real Return Bond 3.500% due 01/03/2028	CAD	31,800	23,900
South Korea Government International Bond 2.000% due 10/06/2031	KRW	34,358,800	23,680
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	24,374	23,595
Japan Government International Bond 1.500% due 20/09/2043	¥	3,270,000	23,503
Nykredit Realkredit A/S 1.000% due 01/04/2024	DKK	160,400	22,889
Uniform Mortgage-Backed Security 6.500% due 01/01/2053	\$	21,826	22,365
Malaysia Government International Bond 3.519% due 20/04/2028	MYR	104,662	22,352
Canada Government International Bond 1.750% due 01/12/2053	CAD	39,460	22,116
South Korea Government International Bond 4.250% due 10/12/2032	KRW	26,799,020	21,926
Italy Buoni Poliennali Del Tesoro 4.000% due 30/10/2031	€	20,000	21,914
Canada Government International Bond 2.000% due 01/06/2032	CAD	32,600	21,300

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	63,552	\$ 42,161
Canadian Government Real Return Bond 2.750% due 01/06/2033		35,830	25,542
Canadian Government Real Return Bond 3.500% due 01/03/2028		31,800	23,916
Uniform Mortgage-Backed Security 6.500% due 01/01/2053	\$	21,228	21,670
Canada Government International Bond 2.000% due 01/06/2032	CAD	32,600	21,340
Canada Government International Bond 1.750% due 01/12/2053		39,460	20,948
Deutsche Bank AG 1.875% due 23/02/2028	€	12,300	11,827
Region of Ile de France 3.700% due 14/06/2038		10,000	10,840
Agence Francaise de Developpement 2.875% due 21/01/2030		9,000	9,644
Communaute Francaise de Belgique 1.625% due 03/05/2032		10,300	9,247
Morgan Stanley 3.622% due 01/04/2031	\$	9,100	8,232
U.S. Treasury Notes 3.625% due 31/03/2028		8,100	8,097
Asian Development Bank 1.500% due 04/05/2028	CAD	11,700	7,854
Marks & Spencer PLC 3.750% due 19/05/2026	£	7,145	7,798
Province of Ontario 1.550% due 01/11/2029	CAD	11,600	7,486
Fannie Mae 6.500% due 01/07/2053	\$	6,954	7,100
Goldman Sachs Group, Inc. 2.650% due 21/10/2032		8,300	6,805
Region of Ile de France 3.050% due 03/02/2033	€	6,000	6,432
Freddie Mac 6.500% due 01/07/2053	\$	6,044	6,171
Israel Government International Bond 1.500% due 30/11/2023	ILS	23,200	5,855
Japan Government International Bond 0.200% due 20/09/2032	¥	750,000 Shares	5,839
PIMCO Funds: Global Investors Series plc -			F 700
Global Investment Grade Credit ESG Fund (a)		580,000 PAR (000S)	5,788
LeasePlan Corp. NV			
0.250% due 23/02/2026 Thailand Government International Bond	€	5,800	5,652
3.450% due 17/06/2043 Canadian Government Real Return Bond	THB	177,900	5,624
1.500% due 01/12/2031 Caisse d'Amortissement de la Dette Sociale	CAD	8,500	5,460
2.875% due 25/05/2027 Societe Nationale SNCF S.A.	€	5,000	5,406
3.125% due 02/11/2027 Fannie Mae		5,000	5,374
6.500% due 01/08/2053 Region Wallonne Belgium	\$	5,209	5,318
1.375% due 06/04/2032 BNP Paribas S.A.	€	6,000	5,244
3.132% due 20/01/2033 Deutsche Bank AG	\$	6,300	5,174
3.961% due 26/11/2025 Uniform Mortgage-Backed Security		5,300	5,172
2.500% due 01/01/2052		5,819	5,019

- (a) The Global Bond ESG Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		47,312,269 PAR (000S)	\$ 471,153
Japan Treasury Bills 0.000% due 17/04/2023	¥	2,880,000	22,593
China Government International Bond 2.440% due 15/10/2027	CNY	149,740	21,921
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	24,958	16,215
Uniform Mortgage-Backed Security 4.500% due 01/04/2053	\$	11,703	10,967
Uniform Mortgage-Backed Security 5.500% due 01/10/2053		11,000	10,807
Japan Government International Bond 0.005% due 01/10/2024	¥	1,320,000	9,878
Malaysia Government International Bond 3.519% due 20/04/2028	MYR	44,429	9,488
South Korea Government International Bond 4.250% due 10/12/2032	KRW	10,509,430	8,589
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	8,259	8,024
Israel Government International Bond 5.000% due 30/10/2026	€	7,200	7,568
Canada Government International Bond 2.750% due 01/12/2033	CAD	9,100	6,438
Canadian Government Real Return Bond 3.500% due 01/03/2028		7,300	5,487
Canadian Government Real Return Bond 2.750% due 01/06/2033		7,670	5,472
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	5,487	5,312
Japan Government International Bond 0.005% due 01/04/2024	¥	690,000	5,304
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	5,339	5,302
South Korea Government International Bond 3.250% due 10/06/2033	KRW	6,805,960	5,118
Japan Government International Bond 1.500% due 20/09/2043	¥	710,000	5,103
Uniform Mortgage-Backed Security 5.500% due 01/07/2053	\$	5,000	4,911

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar	_	4.040.005	¢ 500.000
Short-Term Floating NAV Fund (a)	5	1,010,005	\$ 508,000
		PAR (000S)	
Canadian Government Real Return Bond 1.500% due 01/06/2031	CAD	24,958	16,228
Canadian Government Real Return Bond 3.500% due 01/03/2028		7,300	5,490
Canadian Government Real Return Bond 2.750% due 01/06/2033		7,670	5,476
China Government International Bond 3.810% due 14/09/2050	CNY	24,300	3,921
Canada Government International Bond 1.750% due 01/12/2053	CAD	6,700	3,603
Canada Government International Bond 2.000% due 01/12/2051		6,150	3,455
Thailand Government International Bond 3.450% due 17/06/2043	THB	109,900	3,392
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2050	DKK	25,382	2,786
Palmer Square European Loan Funding DAC 4.685% due 15/10/2031	€	2,392	2,548
South Korea Government International Bond 3.250% due 10/06/2033	KRW	3,225,240	2,433
Malaysia Government International Bond 3.885% due 15/08/2029	MYR	10,179	2,175
Oracle Corp. 2.300% due 25/03/2028	\$	2,400	2,143
Banco Santander S.A. 4.875% due 18/10/2031	€	1,900	2,002
Boeing Co. 2.750% due 01/02/2026	\$	2,100	1,980
Peru Government International Bond 6.350% due 12/08/2028	PEN	7,900	1,954
U.S. Treasury Notes 3.625% due 31/03/2028	\$	1,800	1,799
Japan Finance Organization for Municipalities 3.375% due 27/09/2023		1,800	1,778
Deutsche Bank AG 1.625% due 20/01/2027	€	1,700	1,729
Commerzbank AG 5.125% due 18/01/2030		1,600	1,715

- (a) The Global Bond Ex-US Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar	_		
Short-Term Floating NAV Fund (a)	8	5,721,928	\$ 853,684
		PAR (000S)	
U.S. Treasury Notes			
5.000% due 31/10/2025	\$	59,100	59,112
EP Infrastructure A/S 1.816% due 02/03/2031	€	39,000	30,632
Electricite de France S.A. 9.125% due 15/03/2033	\$	26 900	27.200
ZF Europe Finance BV	Þ	26,800	27,399
6.125% due 13/03/2029	€	17,900	19,224
TIM SpA			
7.875% due 31/07/2023		16,850	18,321
Las Vegas Sands Corp. 3.900% due 08/08/2029	\$	20,500	17,831
Cidron Aida Finco SARL 5.000% due 01/04/2028	€	17,500	17,159
Banca Monte dei Paschi di Siena SpA 6.750% due 05/09/2027		15,300	16,768
Harbour Energy PLC		13,300	10,700
5.500% due 15/10/2026	\$	17,300	16,186
Loarre Investments SARL 6.500% due 15/05/2029	€	15,500	16,146
United Group BV 3.625% due 15/02/2028		17,330	14,710
HAT Holdings LLC 8.000% due 15/06/2027	\$	14,150	14,157
NCR Atleos Corp. 9.500% due 01/04/2029		12,475	12,319
Wintershall Dea Finance BV 2.499% due 20/04/2026	€	12,000	11,334
Freedom Mortgage Corp. 12.000% due 01/10/2028	\$	10,900	10,682
Cerba Healthcare SACA 3.500% due 31/05/2028	€	11,900	10,661
Allegiant Travel Co. 7.250% due 15/08/2027	\$	10,500	10,461
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	£	10,000	10,301
goeasy Ltd.	.	10 200	10.202
9.250% due 01/12/2028	\$	10,300	10,300

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar		00 440 730	¢ 007.000
Short-Term Floating NAV Fund (a)	1	00,110,738 PAR	\$ 997,000
		(000S)	
U.S. Treasury Notes 3.875% due 30/11/2027	\$	90,700	89,960
U.S. Treasury Notes 4.125% due 31/10/2027		78,000	76,746
U.S. Treasury Notes 4.125% due 30/09/2027		20,000	20,048
EP Infrastructure A/S 1.816% due 02/03/2031	€	19,500	14,747
Sprint Capital Corp. 8.750% due 15/03/2032	\$	10,000	12,236
Techem Verwaltungsgesellschaft mbH 2.000% due 15/07/2025	€	10,000	10,694
Ctec GmbH 5.250% due 15/02/2030		12,000	10,610
Axalta Coating Systems Dutch Holding BV 3.750% due 15/01/2025		10,000	10,320
Sprint LLC 7.625% due 15/02/2025	\$	10,000	10,255
U.S. Treasury Notes 3.500% due 15/09/2025		10,000	9,865
Mundys SpA 1.875% due 13/07/2027	€	10,000	9,735
TMNL Holding BV 3.750% due 15/01/2029		10,000	9,485
Telefonica Europe BV 6.750% due 31/12/2099		9,100	9,437
Tenet Healthcare Corp. 6.125% due 01/10/2028	\$	10,000	9,176
UPCB Finance Ltd. 3.625% due 15/06/2029	€	9,500	8,905
Synthomer PLC 3.875% due 01/07/2025		8,800	8,870
American Builders & Contractors Supply Co., Inc. 4.000% due 15/01/2028	\$	10,000	8,863
Virgin Media Finance PLC 3.750% due 15/07/2030	€	10,000	8,789
Energizer Gamma Acquisition BV 3.500% due 30/06/2029		10,000	8,673

⁽a) The Global High Yield Bond Fund is investing in shares of an affiliated fund.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		59,502,112	\$ 592,639
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	99,833	96,362
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)		96,458	94,054
U.S. Treasury Bonds 2.750% due 15/11/2047		105,800	82,567
Wells Fargo & Co. 5.557% due 25/07/2034		80,400	79,639
U.S. Treasury Notes 3.875% due 15/08/2033		69,700	66,011
U.S. Treasury Bonds 4.750% due 15/11/2043		64,200	65,467
Saudi Arabia Government International Bond 4.750% due 18/01/2028		52,000	51,820
Australia Government International Bond 3.500% due 21/12/2034	AUD	77,700	47,469
Venture Global Calcasieu Pass LLC 6.250% due 15/01/2030	\$	39,500	39,500
Amgen, Inc. 5.600% due 02/03/2043		36,650	36,540
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		35,179	34,082
Goldman Sachs Group, Inc. 6.484% due 24/10/2029		31,500	31,500
BPCE S.A. 6.714% due 19/10/2029		30,000	30,000
UnitedHealth Group, Inc. 5.875% due 15/02/2053		25,000	27,431
Societe Generale S.A. 6.691% due 10/01/2034		26,900	27,019
NatWest Group PLC 6.016% due 02/03/2034		25,900	25,900
Mexico Government International Bond 2.750% due 27/11/2031	MXN	524,123	25,123
Saudi Arabia Government International Bond 4.875% due 18/07/2033	\$	25,000	24,705
U.S. Treasury Bonds 4.375% due 15/08/2043		25,400	23,871

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		60,062,109	\$ 598,200
		PAR (000S)	
U.S. Treasury Notes			
3.875% due 30/09/2029	\$	203,940	199,437
U.S. Treasury Bonds 2.000% due 15/11/2041		172,700	114,331
U.S. Treasury Bonds 1.875% due 15/11/2051		164,371	106,542
U.S. Treasury Bonds 2.875% due 15/05/2052		130,500	105,970
U.S. Treasury Bonds		.50/500	103/370
1.375% due 15/11/2040		147,600	86,946
U.S. Treasury Bonds 1.875% due 15/02/2041		110,467	72,563
U.S. Treasury Notes 3.875% due 15/08/2033		69,700	66,515
U.S. Treasury Bonds 1.750% due 15/08/2041		80,982	51,446
U.S. Treasury Bonds 2.250% due 15/02/2052		70,400	50,831
Tencent Holdings Ltd. 3.975% due 11/04/2029		42,750	39,795
U.S. Treasury Bonds		42,730	33,733
3.000% due 15/02/2048		40,992	33,359
U.S. Treasury Bonds 3.000% due 15/05/2045		32,398	25,254
U.S. Treasury Bonds 3.125% due 15/05/2048		29,360	24,506
Peru Government International Bond 6.350% due 12/08/2028	PEN	98,387	24,496
Aroundtown S.A.		24.000	24.277
5.375% due 21/03/2029	\$	31,800	24,377
Bevco Lux SARL 1.500% due 16/09/2027	€	23,000	22,536
Intesa Sanpaolo SpA 7.750% due 11/01/2027		22,042	21,886
Crown Castle, Inc. 4.450% due 15/02/2026	\$	20,933	20,730
MH Sub LLC			,
9.220% due 13/09/2024		20,277	20,077

⁽a) The Global Investment Grade Credit Fund is investing in shares of an affiliated fund.

⁽b) Principal amount of security is adjusted for inflation.

Significant Changes in Portfolio Composition Global Investment Grade Credit ESG Fund 31 December 2023 (Unaudited)

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Notes 4.250% due 31/05/2025	\$	46,300	\$ 46,035
U.S. Treasury Bonds 4.750% due 15/11/2043		33,800	34,757
Uniform Mortgage-Backed Security 5.000% due 01/07/2053		19,852	19,145
European Union 2.750% due 04/12/2037	€	15,300	15,744
U.S. Treasury Bonds 3.875% due 15/05/2043	\$	16,200	15,710
BNG Bank NV 3.250% due 29/08/2033	€	14,000	15,242
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (a)	\$	12,566	11,887
U.S. Treasury Bonds 4.000% due 15/11/2042		10,900	11,402
Morgan Stanley 3.875% due 27/01/2026		11,743	11,390
Arkea Home Loans SFH S.A. 3.250% due 01/08/2033	€	9,900	10,524
Wisconsin Power & Light Co. 4.950% due 01/04/2033	\$	10,249	10,260
Uniform Mortgage-Backed Security 4.500% due 01/12/2052		9,993	9,686
UBS Group AG 4.194% due 01/04/2031		10,350	9,242
Toronto-Dominion Bank 5.264% due 11/12/2026		8,900	8,900
Mizuho Financial Group, Inc. 3.170% due 11/09/2027		9,301	8,594
Morgan Stanley 5.123% due 01/02/2029		8,500	8,500
Hana Bank 3.750% due 04/05/2026	€	7,500	8,282
Uniform Mortgage-Backed Security 4.500% due 01/05/2053	\$	8,513	8,216
Uniform Mortgage-Backed Security 4.000% due 01/05/2053		8,622	8,122
AP Moller - Maersk A/S 5.875% due 14/09/2033		7,701	7,670

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
U.S. Treasury Bonds 1.750% due 15/08/2041	\$ 37,750	\$ 26,484
U.S. Treasury Notes 0.500% due 30/11/2023	22,700	22,263
U.S. Treasury Notes 4.250% due 15/10/2025	21,700	21,422
U.S. Treasury Notes 4.250% due 31/05/2025	15,500	15,302
Republic of Germany 0.000% due 15/08/2031	€ 14,700	12,621
United Kingdom Gilt 0.875% due 31/07/2033	£ 11,050	9,716
U.S. Treasury Bonds 4.000% due 15/11/2042	\$ 8,900	8,840
Nordea Bank Abp 1.500% due 30/09/2026	7,600	6,641
U.S. Treasury Bonds 3.875% due 15/05/2043	6,100	5,900
U.S. Treasury Bonds 3.250% due 15/05/2042	6,200	5,617
Apple, Inc. 1.400% due 05/08/2028	6,100	5,291
Enel Finance International NV 4.625% due 15/06/2027	5,400	5,243
CenterPoint Energy Houston Electric LLC 5.300% due 01/04/2053	5,250	5,075
Zoetis, Inc. 2.000% due 15/05/2030	6,100	5,067
U.S. Treasury Bonds 2.250% due 15/05/2041	6,500	4,949
National Rural Utilities Cooperative Finance Corp. 4.150% due 15/12/2032	5,100	4,834
Indian Railway Finance Corp. Ltd. 3.570% due 21/01/2032	5,100	4,425
Israel Government International Bond 4.500% due 17/01/2033	4,400	4,237
Owens Corning 3.875% due 01/06/2030	4,500	4,191
Philippines Government International Bond 5.500% due 17/01/2048	3,900	4,059

⁽a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	4	4,222,266 par	\$ 440,384
		(000S)	
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$	63,076	61,016
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		51,484	48,064
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)		43,057	43,717
United Kingdom Gilt 1.250% due 22/11/2027	£	27,902	35,555
Italy Buoni Poliennali Del Tesoro 1.500% due 15/05/2029	€	32,706	34,758
U.S. Treasury Inflation Protected Securities 0.750% due 15/07/2028 (b)	\$	35,666	34,516
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		35,175	33,944
Kreditanstalt fuer Wiederaufbau 3.125% due 10/10/2028	€	26,000	28,145
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)	\$	27,604	26,376
Italy Buoni Poliennali Del Tesoro 2.350% due 15/09/2024	€	22,663	24,981
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026 (b)	\$	25,015	24,150
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)		22,665	21,458
Uniform Mortgage-Backed Security 4,500% due 01/09/2052		19,993	19,567
France Government International Bond 1.850% due 25/07/2027	€	13,761	15,973
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	15,257	14,989
United Kingdom Gilt 1.625% due 22/10/2028	£	13,300	14,757
Italy Buoni Poliennali Del Tesoro 2.400% due 15/05/2039	€	11,147	11,975
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025		11,357	11,881
United Kingdom Gilt 0.875% due 22/10/2029	£	11,400	11,544

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	4	5,419,585	\$ 452,300
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	\$	62,081	60,566
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		51,844	50,961
United Kingdom Gilt 0.125% due 22/03/2026	£	34,928	42,190
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	34,837	33,959
U.S. Treasury Inflation Protected Securities 0.625% due 15/04/2023 (b)		30,692	30,571
Republic of Germany 0.500% due 15/04/2030	€	24,573	26,993
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026 (b)	\$	26,720	25,271
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		25,502	24,609
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2026 (b)		22,264	21,172
U.S. Treasury Inflation Protected Securities 0.375% due 15/01/2027 (b)		2,067	19,531
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		19,844	19,084
Uniform Mortgage-Backed Security 4.500% due 01/09/2052		19,599	18,806
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2025 (b)		19,026	18,112
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)		17,942	16,952
United Kingdom Gilt 0.125% due 22/03/2024	£	13,160	16,556
U.S. Treasury Inflation Protected Securities 0.375% due 15/07/2023 (b)	\$	15,350	15,273
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2026 (b)		12,571	11,777
United Kingdom Gilt 0.875% due 22/10/2029	£	11,400	11,573
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$	9,970	9,417

⁽a) The Global Low Duration Real Return Fund is investing in shares of an affiliated fund.

⁽b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		60,392,629 PAR (000S)	\$ 601,440
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b) Kreditanstalt fuer Wiederaufbau	\$	99,122	91,288
3.125% due 10/10/2028	€	49,600	53,691
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029		43,400	48,359
Italy Buoni Poliennali Del Tesoro 2.400% due 15/05/2039		40,068	43,047
France Government International Bond 0.100% due 25/07/2031		29,778	31,546
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	26,480	25,982
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		25,695	25,274
France Government International Bond 1.800% due 25/07/2040	€	19,094	25,075
United Kingdom Gilt 0.500% due 31/01/2029	£	22,500	23,421
Spain Government International Bond 0.600% due 31/10/2029	€	24,400	22,978
United Kingdom Gilt 0.875% due 22/10/2029	£	20,000	20,426
United Kingdom Gilt 0.625% due 22/03/2045		16,400	20,327
European Union 4.000% due 04/04/2044	€	16,200	17,131
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2027 (b)	\$	15,800	15,126
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)		16,730	14,535
United Kingdom Gilt 4.250% due 07/12/2049	£	10,400	12,499
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	12,698	12,181
United Kingdom Gilt 1.125% due 22/11/2037	£	8,330	11,703
Japan Government International Bond 0.100% due 10/03/2028	¥	1,609,290	11,600

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	5	8,752,134 PAR	\$ 585,100
		(000S)	
U.S. Treasury Inflation Protected Securities 0.625% due 15/04/2023 (b)	\$	68,906	68,858
France Government International Bond 0.100% due 25/07/2031	€	43,474	47,179
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	34,784	34,588
United Kingdom Gilt 1.250% due 22/11/2032	£	23,576	32,480
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	27,458	25,961
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)		27,776	24,511
United Kingdom Gilt 0.500% due 31/01/2029	£	22,500	23,404
United Kingdom Gilt 0.875% due 22/10/2029		20,000	21,141
Australia Government International Bond 3.000% due 20/09/2025	AUD	20,720	20,475
Italy Buoni Poliennali Del Tesoro 2.550% due 15/09/2041	€	16,901	19,055
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)	\$	18,924	18,040
European Union 4.000% due 04/04/2044	€	16,200	17,805
Nykredit Realkredit A/S 1.000% due 01/10/2050	DKK	173,918	17,741
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2030 (b)	\$	16,026	14,043
Spain Government International Bond 1.450% due 31/10/2027	€	13,400	13,749
United Kingdom Gilt 4.250% due 07/12/2049	£	10,400	12,443
United Kingdom Gilt 0.125% due 22/03/2044		11,238	12,436
United Kingdom Gilt 0.625% due 22/11/2042		8,825	11,159
France Government International Bond 0.100% due 25/07/2038	€	9,945	9,741

- (a) The Global Real Return Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		796,525,561	\$ 7,934,007
		PAR (000S)	
Uniform Mortgage-Backed Security		,	
6.500% due 01/09/2053	\$	2,548,609	2,597,214
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		875,339	819,576
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		818,633	788,997
Israel Government International Bond 5.000% due 30/10/2026	€	739,900	777,734
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	\$	754,761	731,266
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)		726,740	705,802
Uniform Mortgage-Backed Security 6.500% due 01/06/2053		516,067	531,395
U.S. Treasury Notes 0.625% due 30/11/2027		542,910	471,290
Uniform Mortgage-Backed Security 6.000% due 01/01/2053		43,846	444,736
Uniform Mortgage-Backed Security 6.500% due 01/02/2053		418,948	431,590
Uniform Mortgage-Backed Security 6.000% due 01/02/2053		416,026	423,907
Uniform Mortgage-Backed Security 6.000% due 01/04/2053		387,906	396,475
Uniform Mortgage-Backed Security 6.500% due 01/02/2053		366,898	377,741
Uniform Mortgage-Backed Security 6.500% due 01/01/2053		315,667	324,820
Ginnie Mae 5.500% due 20/07/2053		318,773	318,076
Uniform Mortgage-Backed Security 6.000% due 01/02/2053		306,748	312,487
Uniform Mortgage-Backed Security 6.500% due 01/01/2053		293,980	303,083
Uniform Mortgage-Backed Security 5.500% due 01/06/2053		301,781	300,555
Uniform Mortgage-Backed Security 6.500% due 01/03/2053		287,921	295,749

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		824,628,360	\$ 8,213,000
		PAR (000S)	
Uniform Mortgage-Backed Security			
6.500% due 01/09/2053	\$	1,150,000	1,156,469
Uniform Mortgage-Backed Security			
6.500% due 01/06/2053		505,393	515,757
Uniform Mortgage-Backed Security 3.500% due 01/05/2052		450,387	417,289
Uniform Mortgage-Backed Security		430,301	417,203
6.500% due 01/02/2053		404,682	415,942
Uniform Mortgage-Backed Security			
6.000% due 01/04/2053		369,447	369,533
Uniform Mortgage-Backed Security 6.500% due 01/02/2053		357,415	366,585
Uniform Mortgage-Backed Security		557,115	300,303
6.500% due 01/01/2053		306,222	312,838
Uniform Mortgage-Backed Security		205.040	201.012
6.500% due 01/01/2053		285,949	291,813
Uniform Mortgage-Backed Security 6.000% due 01/05/2053		289,155	289,222
Uniform Mortgage-Backed Security			
6.500% due 01/03/2053		280,306	287,485
Uniform Mortgage-Backed Security 6.500% due 01/04/2053		205,308	210,702
Uniform Mortgage-Backed Security		203,300	210,702
6.500% due 01/08/2053		160,910	164,210
Boeing Co.			
5.805% due 01/05/2050		159,822	157,891
Russia Government International Bond 5.930% due 24/04/2024	RUB	18,336,201	137,644
Uniform Mortgage-Backed Security	NOD	10,330,201	157,044
6.500% due 01/03/2053	\$	122,966	125,490
Credit Suisse AG		400.000	44.4.020
5.500% due 20/08/2026	€	100,800	114,028
Uniform Mortgage-Backed Security 6.500% due 01/03/2053	\$	109,694	111,944
Uniform Mortgage-Backed Security	•	.05/05 .	, 5
6.000% due 01/04/2053		108,700	108,726
Bank of Ireland Group PLC 7 500% due 19/05/2025	C	102 110	100 120
7.300% aue 19/05/2025	€	102,118	108,139

- (a) The Income Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar		055.644	¢ 00 101
Short-Term Floating NAV Fund (a)	3	3,955,611 PAR	\$ 89,181
		(000S)	
Uniform Mortgage-Backed Security 6.500% due 01/02/2053	\$	5,550	5,741
U.S. Treasury Notes 3.875% due 31/12/2027		4,600	4,640
Uniform Mortgage-Backed Security 4.000% due 01/04/2053		4,800	4,490
Uniform Mortgage-Backed Security 5.500% due 01/03/2053		4,000	4,022
Uniform Mortgage-Backed Security 4.500% due 01/10/2052		3,800	3,706
Great Hall Mortgages PLC 5.599% due 18/06/2038	£	2,960	3,436
Uniform Mortgage-Backed Security 4.000% due 01/03/2053	\$	3,100	2,915
Uniform Mortgage-Backed Security 3.500% due 01/02/2053		3,182	2,906
U.S. Treasury Notes 4.125% due 15/11/2032		2,400	2,513
Uniform Mortgage-Backed Security 5.000% due 01/01/2053		2,479	2,470
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		2,603	2,335
Uniform Mortgage-Backed Security 6.000% due 01/04/2053		1,798	1,829
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)		1,794	1,742
South Africa Government International Bond 10.500% due 21/12/2026	ZAR	30,200	1,729
Uniform Mortgage-Backed Security 6.500% due 01/08/2053	\$	1,500	1,532
Uniform Mortgage-Backed Security 6.000% due 01/08/2053		1,500	1,512
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		1,483	1,433
Eurosail PLC 4.408% due 13/03/2045	€	1,500	1,349
Curzon Mortgages PLC 6.970% due 28/07/2049	£	1,000	1,256

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	9	,118,051	\$ 90,800
		PAR (000S)	
Helford Modern Body I Comite		(0003)	
Uniform Mortgage-Backed Security 6.500% due 01/02/2053	\$	5,244	5,407
U.S. Treasury Notes 4.125% due 15/11/2032		4,200	4,462
U.S. Treasury Notes		2 000	2.064
3.875% due 31/12/2027		3,000	3,064
U.S. Treasury Notes 2.750% due 15/05/2025		2,500	2,453
U.S. Treasury Notes		4 700	4 720
4.000% due 31/10/2029		1,700	1,729
Uniform Mortgage-Backed Security 6.500% due 01/08/2053		1,485	1,514
Stratton Mortgage Funding PLC 7.721% due 20/07/2060	£	1,000	1,210
Uniform Mortgage-Backed Security		705	040
6.500% due 01/08/2053	\$	795	810
U.S. Treasury Notes 3.875% due 30/09/2029		700	707
HSBC Holdings PLC 6.254% due 09/03/2034		600	624
KBC Group NV 5.796% due 19/01/2029		600	599
Eurosail PLC 4.165% due 15/12/2044	€	504	531
UniCredit SpA	C	304	331
3.875% due 03/06/2027		500	382
T-Mobile USA, Inc. 4.800% due 15/07/2028	\$	300	287
Glencore Funding LLC 4.000% due 27/03/2027		300	286
Boeing Co.			
5.150% due 01/05/2030		300	284
Imperial Brands Finance PLC 3.500% due 26/07/2026		300	280
Intesa Sanpaolo SpA 5.875% due 01/09/2031	€	300	255
Dryden Euro CLO DAC			
4.775% due 15/01/2032		239	251

- (a) The Income Fund II is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	1	0,196,296	\$ 101,542
Invesco Physical Gold ETC		120,744 PAR (000S)	22,562
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	15,528	14,937
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		9,336	8,847
Italy Buoni Poliennali Del Tesoro 0.100% due 15/05/2033	€	6,158	5,442
Ginnie Mae 6.238% due 20/01/2073	\$	4,000	4,000
Italy Buoni Poliennali Del Tesoro 1.400% due 26/05/2025	€	3,751	3,924
Uniform Mortgage-Backed Security 4.000% due 01/08/2052	\$	2,986	2,635
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)		2,626	2,614
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		1,951	1,927
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		1,419 shares	1,320
Prologis, Inc. Equinix, Inc.		9,840 1,363	1,180 973
Equility, IIIC.		PAR (000S)	313
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031 (b)	\$	798 shares	679
Public Storage Realty Income Corp.		2,041 9,346	595 589
		PAR (000S)	
Uniform Mortgage-Backed Security 4.500% due 01/09/2052	\$	592	562
Simon Property Group, Inc.		5,099	555
		PAR (000S)	
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027 (b)	\$	506 shares	513
Invitation Homes, Inc.		13,911	432

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		13,986,612 PAR (000S)	\$ 139,282
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	38,637 shares	36,609
Invesco Physical Gold ETC		93,781 PAR (000s)	17,687
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	15,686 shares	14,753
Invesco Physical Gold ETC		61,717 PAR (000S)	11,536
U.S. Treasury Inflation Protected Securities 0.875% due 15/02/2047 (b)	\$	4,985	4,046
MRCD Mark Mortgage Trust 2.718% due 15/12/2036		2,598	2,404
United Kingdom Gilt 0.125% due 10/08/2031	£	1,920	2,228
U.S. Treasury Inflation Protected Securities 0.750% due 15/02/2045 (b)	\$	2,675	2,212
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		2,047	2,035
Nykredit Realkredit A/S 1.500% due 01/10/2053	DKK	18,420	2,033
Nykredit Realkredit A/S 1.000% due 01/10/2050		16,500	1,766
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	1,850	1,528
United Kingdom Gilt 0.500% due 22/03/2050	£	1,462	1,324
U.S. Treasury Inflation Protected Securities 0.500% due 15/04/2024 (b)	\$	1,332	1,310
United Kingdom Gilt 0.250% due 22/03/2052	£	1,398	1,149
U.S. Treasury Inflation Protected Securities 0.875% due 15/01/2029 (b)	\$	1,205	1,148
Realkredit Danmark A/S 1.000% due 01/10/2050	DKK	9,000	964
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028 (b)	\$	738	696
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032 (b)		772	647

- (a) The Inflation Multi-Asset Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		28,870,296	\$ 287,496
		PAR (000S)	
U.S. Treasury Notes			
4.250% due 31/12/2024	\$	183,100	183,157
U.S. Treasury Notes		420.000	427.262
0.375% due 31/01/2026		139,800	127,362
U.S. Treasury Notes 5.000% due 31/08/2025		47,600	47,729
U.S. Treasury Notes		17,000	17,723
5.000% due 30/09/2025		42,000	41,966
U.S. Treasury Notes		42.000	14.046
3.875% due 15/01/2026		42,000	41,846
U.S. Treasury Notes 4.750% due 31/07/2025		39,300	39,154
U.S. Treasury Notes		,	
4.125% due 31/01/2025		38,500	38,285
U.S. Treasury Notes 4.375% due 30/11/2028		31,200	31,339
U.S. Treasury Notes		31,200	31,339
4.875% due 30/11/2025		27,600	27,687
U.S. Treasury Notes			
4.375% due 15/08/2026		26,200	26,006
U.S. Treasury Notes 0.250% due 31/05/2025		27,900	25,815
U.S. Treasury Notes		27,300	23,013
4.250% due 31/05/2025		19,800	19,753
Brazil Letras do Tesouro Nacional			
0.000% due 01/01/2024	BRL	93,000	17,939
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024		71,800	14,035
Toronto-Dominion Bank		7 1,000	1 1,055
3.879% due 13/03/2026	€	6,700	7,155
HSBC Holdings PLC		F 200	F 200
6.161% due 09/03/2029	\$	5,200	5,200
Ginnie Mae 6.438% due 20/05/2073		4,325	4,323
Canadian Imperial Bank of Commerce		.,0	.,- 25
3.250% due 31/03/2027	€	3,400	3,651
Freddie Mac	\$	2.604	2 522
3.590% due 25/01/2025	Þ	3,604	3,532

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		29,412,569 PAR (000S)	\$ 292,900
U.S. Treasury Notes 0.875% due 31/01/2024	\$	246,600	238,128
U.S. Treasury Notes 1.500% due 29/02/2024		190,000	183,439
U.S. Treasury Notes 4.250% due 31/12/2024		117,800	116,300
U.S. Treasury Notes 4.375% due 31/10/2024		88,200	87,570
U.S. Treasury Notes 3.875% due 15/01/2026		42,000	41,467
U.S. Treasury Notes 4.125% due 31/01/2025		38,500	38,219
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	68,300	14,032
HSBC Holdings PLC 6.161% due 09/03/2029	\$	5,200	5,283
JPMorgan Chase & Co. 4.851% due 25/07/2028		4,300	4,284
Mercedes-Benz Finance North America LLC 5.500% due 27/11/2024		3,900	3,936
Philip Morris International, Inc. 5.125% due 15/11/2024		3,900	3,909
UBS Group AG 4.488% due 12/05/2026		4,000	3,908
Global Payments, Inc. 4.950% due 15/08/2027		3,800	3,719
ABN AMRO Bank NV 2.375% due 01/06/2027	€	3,600	3,694
Reliance Steel & Aluminum Co. 1.300% due 15/08/2025	\$	3,900	3,569
Banco Santander S.A. 3.892% due 24/05/2024		3,600	3,545
Bank of America Corp. 6.233% due 23/07/2024		3,500	3,500
UBS Group AG 5.711% due 12/01/2027		3,500	3,477
HSBC Holdings PLC 2.999% due 10/03/2026		3,600	3,395

(a) The Low Average Duration Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

Significant Changes in Portfolio Composition Low Duration Global Investment Grade Credit Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	2	13,335,970	\$ 431,579
		PAR (000S)	
II C Transury Notes		(,	
U.S. Treasury Notes 4.125% due 31/01/2025	\$	41,600	41,459
U.S. Treasury Notes 5.000% due 31/08/2025		26,000	26,009
Australia Government International Bond 2.750% due 21/11/2028	AUD	41,600	25,922
Canada Government International Bond	AUD	41,000	23,322
3.750% due 01/05/2025	CAD	31,600	23,357
U.S. Treasury Notes			
4.375% due 15/08/2026	\$	20,700	20,587
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		18,492	18,165
U.S. Treasury Notes 3.875% due 31/03/2025		16,500	16,504
U.S. Treasury Notes 4.750% due 31/07/2025		15,600	15,555
European Union		15,000	15,555
2.000% due 04/10/2027	€	12,200	12,912
Wells Fargo & Co. 5.574% due 25/07/2029	\$	8,400	8,400
United Kingdom Gilt 1.625% due 22/10/2028	£	7,200	7,851
Republic of Germany	L	7,200	7,051
2.500% due 13/03/2025	€	6,700	7,148
Barclays PLC			
7.285% due 13/09/2027	\$	6,500	6,500
Mexico Government International Bond 3.000% due 03/12/2026	MXN	126,457	6,351
MassMutual Global Funding 6.344% due 10/07/2026	\$	6,000	6,000
Marriott International, Inc. 5.550% due 15/10/2028		5,500	5,469
Toronto-Dominion Bank		5,500	5,409
3.765% due 08/09/2026	€	5,000	5,415
JPMorgan Chase & Co. 5.299% due 24/07/2029	\$	5,200	5,200
CenterPoint Energy Houston Electric LLC			
5.200% due 01/10/2028		5,200	5,194

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		41,770,222 PAR (000S)	\$ 416,000
U.S. Treasury Notes 4.125% due 31/01/2025 U.S. Treasury Notes	\$	27,900	27,552
5.000% due 31/08/2025		26,000	25,941
Canada Government International Bond 3.750% due 01/05/2025	CAD	31,600	22,854
U.S. Treasury Notes 4.250% due 15/10/2025	\$	20,900	20,604
U.S. Treasury Notes 4.375% due 15/08/2026		20,700	20,497
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		18,729	18,623
U.S. Treasury Notes 3.875% due 31/03/2025		16,500	16,160
U.S. Treasury Notes 4.750% due 31/07/2025		15,600	15,515
U.S. Treasury Notes 2.250% due 31/03/2024		12,100	11,767
U.S. Treasury Notes 3.500% due 15/09/2025		6,700	6,505
U.S. Treasury Notes 4.000% due 15/12/2025		6,100	6,002
U.S. Treasury Notes 4.375% due 31/10/2024		6,000	5,949
U.S. Treasury Notes 4.500% due 15/11/2025		5,100	5,068
SK on Co. Ltd. 5.375% due 11/05/2026		3,900	3,890
Societe Generale S.A. 4.677% due 15/06/2027		3,500	3,391
Ford Motor Credit Co. LLC 6.860% due 05/06/2026	£	2,500	3,115
China Construction Bank Europe S.A. 0.000% due 28/06/2024	€	2,800	2,949
Syngenta Finance NV 3.375% due 16/04/2026		2,700	2,844
Fraport AG Frankfurt Airport Services Worldwide 1.625% due 09/07/2024		2,600	2,690

⁽a) The Low Duration Global Investment Grade Credit Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

⁽b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	2	1,264,905 PAR (000S)	\$ 211,821
Shamrock Residential DAC 4.726% due 24/01/2061	€	23,831	25,327
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	\$	22,515	21,773
Tower Bridge Funding PLC 0.000% due 20/01/2066	£	16,000	20,268
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	20,475	19,900
Israel Government International Bond 5.000% due 30/10/2026	€	18,600	19,551
Canterbury Finance PLC 6.046% due 16/05/2058	£	13,370	16,150
Jupiter Mortgage PLC 6.621% due 20/07/2060		13,201	16,077
BPCE S.A. 6.612% due 19/10/2027	\$	15,900	15,900
RMAC PLC 0.000% due 15/02/2047	£	12,300	15,347
SLM Student Loan Trust 6.252% due 25/03/2026	\$	15,408	15,220
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		15,298	14,671
Shamrock Residential DAC 4.876% due 24/06/2071	€	14,000	14,549
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	14,640	14,106
Nationwide Building Society 6.557% due 18/10/2027		14,000	14,000
Twin Bridges PLC 6.432% due 15/05/2056	£	10,900	13,393
Dutch Property Finance BV 4.852% due 28/04/2064	€	12,400	13,348
Shamrock Residential DAC 5.126% due 24/02/2071		12,335	13,233
ABN AMRO Bank NV 6.575% due 13/10/2026	\$	13,200	13,200
Ginnie Mae 5.500% due 20/07/2053		13,074	13,046
Harbour Energy PLC 6.120% due 28/01/2054	£	10,800	12,739
Nelnet Student Loan Trust 5.910% due 27/09/2066	\$	12,646	12,571
Twin Bridges PLC 6.170% due 14/06/2055	£	10,000	12,427
Atlas Funding PLC 6.348% due 20/01/2061		10,000	12,399
Kinbane DAC 4.685% due 25/09/2062	€	11,522	12,268
Avon Finance PLC 0.000% due 28/12/2049	£	9,200	11,422
Ginnie Mae 5.500% due 20/08/2053	\$	11,400	11,375

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	11	,957,291	\$ 119,116
		PAR (000S)	
Dufry One BV		(,	
3.625% due 15/04/2026	CHF	7,394	7,836
Uber Technologies, Inc. 7.500% due 15/05/2025	\$	7,600	7,714
INEOS Finance PLC 7.463% due 08/11/2027	€	7,059	7,534
American Airlines, Inc. 5.500% due 20/04/2026	\$	6,948	6,805
Wynn Resorts Finance LLC	Ψ	0,540	0,003
7.750% due 15/04/2025		4,404	4,404
Pacific Gas & Electric Co. 3.150% due 01/01/2026		4,474	4,162
Sprint LLC		1, 17 1	1,102
7.125% due 15/06/2024		4,098	4,153
Petco Health & Wellness Co., Inc. 1.000% due 03/03/2028		3,767	3,738
ONEOK, Inc. 5.550% due 01/11/2026		3,400	3,366
Bombardier, Inc. 7.500% due 15/03/2025		3,108	3,108
SkyMiles IP Ltd.		-,	-,
9.166% due 20/10/2027		2,992	3,100
Rolls-Royce PLC 4.625% due 16/02/2026	€	2,900	2,975
Sandoz Finance BV 3.970% due 17/04/2027		2,600	2,948
Energy Transfer LP 6.050% due 01/12/2026	\$	2,700	2,745
Uber Technologies, Inc. 8.000% due 01/11/2026	•	2,585	2,646
Amgen, Inc.		•	•
5.150% due 02/03/2028 Wynn Macau Ltd.		2,600	2,644
5.625% due 26/08/2028		2,700	2,331
VOC Escrow Ltd. 5.000% due 15/02/2028		2,600	2,294
UBS AG 5.125% due 15/05/2024		2,280	2,259

- (a) The Low Duration Income Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		25,809,541 PAR	\$ 257,020
		(000S)	
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)	\$	18,005	16,466
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	83,000	16,341
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (b)	\$	16,426	15,548
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)		15,401	14,932
Hungary Treasury Bills 0.000% due 20/04/2023	HUF	4,500,000	13,149
Hungary Treasury Bills 0.000% due 13/04/2023		4,484,000	12,922
Brazil Letras do Tesouro Nacional 0.000% due 01/07/2024	BRL	64,100	12,530
Hungary Treasury Bills 0.000% due 30/11/2023	HUF	3,007,000	8,552
Toronto-Dominion Bank 3.879% due 13/03/2026	€	8,000	8,543
Israel Government International Bond 5.000% due 30/10/2026		3,300	3,469
Canadian Imperial Bank of Commerce 3.250% due 31/03/2027		3,200	3,436
U.S. Treasury Notes 2.125% due 30/09/2024	\$	3,200	3,097
Santander UK Group Holdings PLC 7.482% due 29/08/2029	£	2,400	3,056
Sumitomo Mitsui Trust Bank Ltd. 3.629% due 06/04/2026	€	2,600	2,816
Virginia Electric and Power Co. 3.750% due 15/05/2027	\$	2,900	2,789
Barclays PLC 6.496% due 13/09/2027		2,500	2,500
Goldman Sachs Group, Inc. 4.223% due 01/05/2029		2,500	2,371
BPCE S.A. 4.625% due 12/09/2028		2,500	2,352
HSBC Holdings PLC 6.254% due 09/03/2034		2,100	2,106

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		31,450,903 PAR (000S)	\$ 313,200
U.S. Treasury Notes 2.125% due 30/09/2024	\$	73,200	71,005
U.S. Treasury Notes 1.250% due 31/08/2024		37,300	36,000
U.S. Treasury Notes 1.750% due 30/06/2024		21,600	20,930
Brazil Letras do Tesouro Nacional 0.000% due 01/01/2024	BRL	61,000	12,532
Toronto-Dominion Bank 3.879% due 13/03/2026	€	8,000	8,773
Peru Government International Bond 6.350% due 12/08/2028	PEN	29,700 shares	7,351
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)		71,100 PAR (000S)	7,076
Peru Government International Bond 5.940% due 12/02/2029	PEN	27,500	6,597
Bellis Acquisition Co. PLC 3.250% due 16/02/2026	£	5,200	5,309
Sculptor European CLO DAC 4.755% due 14/01/2032	€	5,000	5,258
Aurium CLO DAC 4.966% due 23/03/2032		5,000	5,210
Southern California Edison Co. 2.750% due 01/02/2032	\$	5,900	5,034
Aurium CLO DAC 4.695% due 16/01/2031	€	4,691	4,874
Nissan Motor Co. Ltd. 4.810% due 17/09/2030	\$	5,400	4,850
Zayo Group Holdings, Inc. 8.217% due 09/03/2027		5,627	4,657
Nissan Motor Co. Ltd. 4.345% due 17/09/2027		4,700	4,291
Lazard Group LLC 4.500% due 19/09/2028		4,000	3,852
Sasol Financing USA LLC 5.875% due 27/03/2024		3,700	3,659
Volkswagen Financial Services NV 1.125% due 18/09/2023	£	3,100	3,597

- (a) The Low Duration Opportunities Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	\$ 992	\$ 946
U.S. Treasury Notes 5.000% due 30/09/2025	400	399
Uniform Mortgage-Backed Security 5.000% due 01/05/2053	399	380
Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	200	200
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (a)	101	98
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033 (a)	103	98
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	99	97
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (a)	106	97
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	100	94
Uniform Mortgage-Backed Security 4.000% due 01/07/2053	100	92
JPMorgan Chase & Co. 6.070% due 22/10/2027	50	50
Weyerhaeuser Co. 4.750% due 15/05/2026	36	36
New York State Electric & Gas Corp. 5.650% due 15/08/2028	30	30
Toronto-Dominion Bank 5.264% due 11/12/2026	20	20
AES Corp. 5.450% due 01/06/2028	20	20

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
Weyerhaeuser Co. 3.375% due 09/03/2033	\$ 36	\$ 31
VeriSign, Inc. 2.700% due 15/06/2031	30	25
CommScope, Inc. 8.720% due 06/04/2026	20	19
U.S. Foods, Inc. 7.970% due 22/11/2028	16	16
CenturyLink, Inc. 7.720% due 15/03/2027	20	15
Lumen Technologies, Inc. 4.000% due 15/02/2027	18	12

(a) Principal amount of security is adjusted for inflation.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION	SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
Kinder Morgan, Inc.	235,000	\$ 4,154
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	273,548	2,724
Diamondback Energy, Inc.	13,000	1,943
ONEOK, Inc.	26,900	1,784
Antero Midstream Corp.	129,400	1,411
EnLink Midstream LLC	96,800	1,192
Devon Energy Corp.	19,700	1,001
Antero Resources Corp.	37,700	986
Hess Midstream LP 'A'	33,800	948
Marathon Oil Corp.	16,000	428
Pioneer Natural Resources Co.	1,800	420
EQT Corp.	3,500	146
Occidental Petroleum Corp.	2,300	142
Chesapeake Energy Corp.	800	68

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term		
Floating NAV Fund (a)	492,065	\$ 4,900
Pioneer Natural Resources Co.	19,200	4,577
Equitrans Midstream Corp.	492,882	4,511
Pembina Pipeline Corp.	128,600	4,063
Enbridge, Inc.	92,200	3,455
Cheniere Energy, Inc.	19,100	3,171
TC Energy Corp.	73,720	2,831
ConocoPhillips Co.	19,000	2,165
Targa Resources Corp.	24,700	1,960
DTE Midstream LLC	30,000	1,566
Chesapeake Energy Corp.	19,000	1,544
Williams Cos., Inc.	47,700	1,533
Devon Energy Corp.	30,200	1,486
EOG Resources, Inc.	8,700	1,119
Diamondback Energy, Inc.	7,800	1,070
EnLink Midstream LLC	67,500	844
ONEOK, Inc.	13,400	792
Hess Midstream LP 'A'	24,690	742
EQT Corp.	20,600	726
Antero Resources Corp.	26,400	704

⁽a) The PIMCO MLP & Energy Infrastructure Fund is investing in shares of an affiliated fund.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
Uniform Mortgage-Backed Security 5.500% due 01/01/2053	\$ 198,308	\$ 201,259
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	198,454	190,027
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	193,733	189,987
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	109,386	109,767
Uniform Mortgage-Backed Security 5.000% due 01/07/2053	99,667	97,927
Uniform Mortgage-Backed Security 4.500% due 01/04/2053	98,975	96,876
Uniform Mortgage-Backed Security 4.500% due 01/01/2053	98,116	96,035
Fannie Mae 4.500% due 01/10/2052	97,237	95,357
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	94,694	91,739
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	94,427	91,480
Uniform Mortgage-Backed Security 4.000% due 01/05/2053	93,787	88,222
Uniform Mortgage-Backed Security 5.500% due 01/02/2053	74,655	75,696
Freddie Mac 4.500% due 01/01/2053	74,876	73,569
Uniform Mortgage-Backed Security 6.000% due 01/07/2053	48,628	48,828
Fannie Mae 5.500% due 01/06/2053	48,783	48,297
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	49,662	47,553
Ginnie Mae 6.238% due 20/08/2073	43,443	43,303
Ginnie Mae 6.238% due 20/07/2073	28,012	27,898
Fannie Mae 3.000% due 25/10/2052	146,437	24,429
Ginnie Mae 6.238% due 20/08/2073	17,460	17,373

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
Uniform Mortgage-Backed Security 5.500% due 01/01/2053	\$ 198,308	\$ 200,349
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	197,704	193,854
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	193,733	185,568
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	108,295	108,145
Uniform Mortgage-Backed Security 5.000% due 01/01/2053	99,467	99,750
Uniform Mortgage-Backed Security 5.000% due 01/07/2053	99,667	96,632
Uniform Mortgage-Backed Security 4.000% due 01/12/2052	99,248	94,999
Uniform Mortgage-Backed Security 4.500% due 01/04/2053	98,820	94,906
Fannie Mae 4.500% due 01/10/2052	97,237	93,138
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	94,694	92,123
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	94,427	91,863
Uniform Mortgage-Backed Security 4.500% due 01/01/2053	97,057	91,264
Uniform Mortgage-Backed Security 4.000% due 01/05/2053	93,787	86,859
Uniform Mortgage-Backed Security 5.500% due 01/02/2053	74,655	75,424
Freddie Mac 4.500% due 01/01/2053	74,876	73,347
Uniform Mortgage-Backed Security 6.000% due 01/07/2053	48,628	48,380
Fannie Mae 5.500% due 01/06/2053	48,783	47,733
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	48,787	46,065
Fannie Mae 3.000% due 01/06/2051	21,807	20,043
Fannie Mae 3.000% due 01/06/2051	21,386	19,656

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar	1	4 522 012	¢ 144724
Short-Term Floating NAV Fund (a)	1	4,532,012 PAR	\$ 144,724
		(000S)	
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2024 (b)	\$	32,755	31,891
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		29,764	28,673
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		23,701	22,855
Primrose Residential DAC 4.626% due 24/03/2061	€	16,246	17,549
LT Autorahoitus DAC 4.534% due 18/07/2033		15,249	16,554
Bumper FR 4.576% due 27/04/2032		14,200	15,378
Jupiter Mortgage PLC 6.021% due 20/07/2060	£	11,540	14,424
LT Autorahoitus DAC 4.744% due 18/12/2032	€	12,869	14,113
Palmer Square European Loan Funding DAC 5.938% due 12/04/2032		12,960	13,918
Silver Arrow Athlon NL BV 4.576% due 26/04/2031		12,757	13,805
Hill FL BV 4.604% due 18/05/2031		12,500	13,592
MidOcean Credit CLO 6.794% due 21/04/2031	\$	12,444	12,428
Driver UK Multi-Compartment S.A. 5.847% due 25/04/2031	£	9,400	11,599
Citibank N.A. 5.864% due 29/09/2025	\$	11,200	11,211
U.S. Treasury Notes 0.625% due 30/11/2027		12,800	11,112
Tower Bridge Funding PLC 6.120% due 21/07/2064	£	7,994	10,073
Red & Black Auto Germany 4.283% due 15/09/2032	€	9,400	10,066
Avon Finance PLC 0.000% due 28/12/2049	£	8,100	10,056
Freddie Mac 3.000% due 01/11/2032	\$	10,574	9,742

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		5,873,660	\$ 58,500
Din on Markenana DI C		(000S)	
Ripon Mortgages PLC 5.920% due 28/08/2056	£	12,228	14,381
Countrywide Asset-Backed Certificates Trust 6.565% due 25/04/2036	\$	11,300	10,622
Taurus FR DAC 4.787% due 22/12/2030	€	7,079	7,500
Stratton Mortgage Funding PLC 5.920% due 12/12/2043	£	5,578	6,521
Logicor Financing SARL 2.250% due 13/05/2025	€	6,000	5,851
Quanta Services, Inc. 0.950% due 01/10/2024	\$	6,300	5,813
Frost CMBS DAC 5.152% due 20/11/2033	€	4,870	4,967
Aroundtown S.A. 5.375% due 21/03/2029	\$	6,500	4,696
Countrywide Asset-Backed Certificates Trust 5.440% due 25/10/2047		5,400	4,686
Hyatt Hotels Corp. 1.800% due 01/10/2024		4,600	4,321
Park Place Securities, Inc. 6.080% due 25/05/2035		4,326	3,899
Deutsche Bank AG 1.375% due 17/02/2032	€	5,000	3,864
Broadcom, Inc. 4.000% due 15/04/2029	\$	4,000	3,757
Nomura Resecuritization Trust 6.370% due 25/03/2037		3,691	3,567
Countrywide Asset-Backed Certificates Trust 5.750% due 25/12/2046		3,353	3,068
RAMP Series Trust 5.510% due 25/08/2046		3,188	2,879
JPMorgan Mortgage Acquisition Trust 6.130% due 25/07/2036		3,200	2,845
Option One Mortgage Loan Trust 5.600% due 25/07/2037		4,220	2,767
Long Beach Mortgage Loan Trust 6.385% due 25/08/2035		3,000	2,674
Countrywide Alternative Loan Trust 5.662% due 20/09/2046		2,718	2,636
Home Equity Asset Trust 5.450% due 25/01/2037		2,936	2,525
European Loan Conduit DAC 4.994% due 17/02/2030	€	2,293	2,427
Jackson National Life Global Funding 6.242% due 28/06/2024	\$	2,200	2,203
Dutch Property Finance BV 5.202% due 28/04/2050	€	2,093	2,195
Fremont Home Loan Trust 6.085% due 25/11/2035	\$	2,400	2,085
245 Park Avenue Trust 3.508% due 05/06/2037		2,300	2,037
Park Place Securities, Inc. Asset-Backed Pass-Through Certificates			
6.320% due 25/03/2035		2,100	1,906

- (a) The StocksPLUS $^{\text{TM}}$ Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		53,675 PAR (000s)	\$ 535
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)	\$	388	374
Uniform Mortgage-Backed Security 5.000% due 01/07/2053		306	295
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		307	292
Uniform Mortgage-Backed Security 4.500% due 01/09/2052		201	191
Uniform Mortgage-Backed Security 4.000% due 01/10/2053		176	152
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		119	114
Uniform Mortgage-Backed Security 4.000% due 01/09/2053		125	107
Palmer Square European Loan Funding DAC 5.602% due 15/11/2032	€	100	106
Bank of America N.A. 5.650% due 18/08/2025	\$	100	100
Morgan Stanley Bank of America Merrill Lynch Trust 4.200% due 15/07/2046		100	100
Uniform Mortgage-Backed Security 5.500% due 01/08/2053		99	97
CSAIL Commercial Mortgage Trust 3.504% due 15/06/2057		100	96
WFRBS Commercial Mortgage Trust 3.073% due 15/06/2046		81	81
Freddie Mac 3.458% due 25/08/2023		17	17
Nykredit Realkredit A/S 2.464% due 01/10/2023	DKK	100	15
Nykredit Realkredit A/S 3.501% due 01/10/2023		100	15
Mexico Government International Bond 2.750% due 27/11/2031	MXN	157	8

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		40,163 PAR (000S)	\$ 400
U.S. Treasury Inflation Protected Securities 1.375% due 15/02/2044 (b)	\$	128	127
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032 (b)		103	97
VICI Properties LP 3.750% due 15/02/2027		100	92
245 Park Avenue Trust 3.508% due 05/06/2037		100	89
Warnermedia Holdings, Inc. 4.279% due 15/03/2032		100	88
Nykredit Realkredit A/S 1.500% due 01/10/2053	DKK	71	8

- (a) The PIMCO StocksPLUS™ AR Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	2	0,696,661	\$ 206,101
Johnson & Johnson		26,139 PAR (000s)	4,297
Avon Finance PLC 0.000% due 28/12/2049	£	3,100	3,849
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033 (b)	\$	4,029	3,770
Israel Government International Bond 5.000% due 30/10/2026 UBS Group AG	€	3,500	3,679
5.959% due 12/01/2034 Nelnet Student Loan Trust	\$	3,458	3,463
5.910% due 27/09/2066		3,329 Shares	3,310
Coca-Cola Co.		53,447 PAR (000s)	3,227
SLM Student Loan Trust 6.252% due 25/03/2026	\$	3,162	3,123
Man GLG Euro CLO DAC 5.779% due 15/10/2036	€	2,880 shares	3,040
AbbVie, Inc.		17,810 PAR (000S)	2,560
Primrose Residential DAC 4.876% due 24/10/2061	€	2,149 shares	2,270
Phillips 66		21,092 PAR (000S)	2,204
Ginnie Mae 4.500% due 20/06/2041	\$	2,141	2,070
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		2,097 shares	2,023
Verizon Communications, Inc. Microsoft Corp.		57,824 6,029	2,005 1,964
Amgen, Inc.		7,620 PAR (000S)	1,964 1,817
Societe Generale S.A. 6.691% due 10/01/2034	\$	1,800	1,806
Amgen, Inc. 5.250% due 02/03/2033		1,800	1,794

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a) Johnson & Johnson	2:	3,658,557 28,695 PAR (000S)	\$ 235,600 4,900
INEOS Finance PLC 7.463% due 08/11/2027	€	4,307 shares	4,591
Broadcom, Inc.		4,263 PAR (000s)	3,875
GLP Capital LP 4.000% due 15/01/2031	\$	3,748	3,316
Community Health Systems, Inc. 5.625% due 15/03/2027		3,611 shares	3,121
Philip Morris International, Inc.		31,021	2,893
Merck & Co., Inc.		25,938	2,848
BHP Group Ltd.		81,053	2,400
Rio Tinto PLC		34,217	2,260
Novartis AG		22,839	2,243
General Dynamics Corp.		9,607	2,225
Iberdrola S.A.		166,615	2,125
KDDI Corp.		65,000	2,055
Exxon Mobil Corp.		18,871	2,025
American International Group, Inc.		31,339	1,922
Phillips 66		19,251 PAR (000s)	1,873
Amgen, Inc. 5.250% due 02/03/2033	\$	1,800 shares	1,857
Amgen, Inc.		7,188 PAR (000s)	1,833
Pacific Gas & Electric Co. 3.500% due 15/06/2025	\$	1,891	1,801

- (a) The Strategic Income Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)		137,598,184	\$ 1,370,296
		PAR (000S)	
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	\$	62,864	62,714
Italy Buoni Poliennali Del Tesoro 1.300% due 15/05/2028	€	44,063	47,081
Uniform Mortgage-Backed Security 5.000% due 01/05/2053	\$	40,982	41,034
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)		38,037	37,206
U.S. Treasury Bonds 3.875% due 15/05/2043		38,100	37,083
Uniform Mortgage-Backed Security 5.000% due 01/06/2053		34,340	34,377
U.S. Treasury Bonds 4.000% due 15/11/2052		30,800	33,069
U.S. Treasury Inflation Protected Securities 0.125% due 15/02/2051 (b)		47,510	28,266
U.S. Treasury Bonds 3.625% due 15/02/2053		27,300	27,414
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		21,480	20,693
Uniform Mortgage-Backed Security 5.000% due 01/05/2053		20,000	19,916
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025 (b)		20,742	19,841
Nykredit Realkredit A/S 3.700% due 01/10/2023	DKK	126,000	19,011
U.S. Treasury Bonds 4.375% due 15/08/2043	\$	18,000	17,696
Ginnie Mae 6.238% due 20/01/2073		17,000	16,983
U.S. Treasury Inflation Protected Securities 0.750% due 15/02/2045 (b)		19,203	16,026
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025 (b)		14,905	14,374
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)		14,434	13,780
JDE Peet's NV 4.125% due 23/01/2030	€	12,500	13,656

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)		153,482,611 PAR (000S)	\$ 1,528,500
U.S. Treasury Inflation Protected Securities 0.625% due 15/01/2024 (b)	\$	70,669	70,118
U.S. Treasury Bonds 3.625% due 15/02/2053		27,300	26,208
U.S. Treasury Notes 2.875% due 15/05/2032		25,000	23,683
U.S. Treasury Bonds 4.000% due 15/11/2052		19,400	19,796
CPI Property Group S.A. 2.750% due 12/05/2026	€	20,200	18,092
Banco Bilbao Vizcaya Argentaria S.A. 6.000% due 15/01/2026		15,000	15,832
U.S. Treasury Notes 1.875% due 28/02/2027	\$	16,700	15,716
U.S. Treasury Bonds 1.375% due 15/08/2050		26,000	14,853
U.S. Treasury Bonds 2.000% due 15/02/2050		21,700	13,830
U.S. Treasury Bonds 4.000% due 15/11/2042		13,175	13,817
Canada Government International Bond 2.000% due 01/06/2032	CAD	18,800	12,228
Logicor Financing SARL 2.250% due 13/05/2025	€	11,000	10,930
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)	\$	12,504	10,822
U.S. Treasury Bonds 3.250% due 15/05/2042		11,300	10,519
Goldman Sachs Group, Inc. 5.700% due 01/11/2024		9,900	10,017
Prologis International Funding S.A. 3.125% due 01/06/2031	€	10,000	9,978
Deutsche Bank AG 1.000% due 19/11/2025		10,000	9,937
Samhallsbyggnadsbolaget i Norden AB 1.125% due 04/09/2026		12,600	9,567
Canada Government International Bond 2.750% due 01/12/2033	CAD	12,200	8,724

- (a) The Total Return Bond Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

Significant Changes in Portfolio Composition PIMCO TRENDS Managed Futures Strategy Fund 31 December 2023 (Unaudited)

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar		10.024.454	¢ 100 107
Short-Term Floating NAV Fund (a)		19,924,454 PAR	\$ 198,407
		(000S)	
Japan Treasury Bills 0.000% due 17/04/2023	¥	3,784,000	29,685
Aries Capital DAC			•
0.000% due 18/09/2030	\$	15,185	15,100
Greenleaves Capital Designated Activity Co. 0.000% due 18/09/2030		15,185	15,100
CPPIB Capital, Inc. 6.338% due 11/03/2026		11,000	11,240
0.558 /0 due 11/05/2020		SHARES	11,240
PIMCO ETFs plc - PIMCO US Dollar Short			
Maturity UCITS ETF (a)		110,400	11,003
		PAR (000S)	
Federal Home Loan Bank			
5.370% due 21/05/2024	\$	8,500	8,500
Svensk Exportkredit AB 6.402% due 23/02/2024		8,000	8,065
Federal Home Loan Bank 5.350% due 17/05/2024		8,000	8,000
International Bank for Reconstruction & Development 5.732% due 18/09/2025		6,000	6,015
Carlyle Global Market Strategies CLO Ltd. 6.795% due 15/07/2031		5,996	5,939
Morgan Stanley 5.519% due 25/01/2024		4,500	4,497
Freddie Mac 5.375% due 24/04/2025		4,300	4,300
Toyota Motor Credit Corp. 5.569% due 10/01/2025		4,200	4,200
Transpower New Zealand Ltd. 5.750% due 28/08/2023	AUD	6,000	4,159
Federal Home Loan Bank 5.640% due 16/09/2024	\$	4,000	4,000
Federal Home Loan Bank	Þ	4,000	4,000
5.360% due 10/05/2024		4,000	4,000
Bank of America Corp. 3.550% due 05/03/2024		4,000	3,994
RELX Capital, Inc. 3.500% due 16/03/2023		4,000	3,992
Eni SpA 4.000% due 12/09/2023		4,000	3,973

DESCRIPTION	SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	20,847,720	\$ 207,600
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	201,340 PAR (000S)	20,003
CPPIB Capital, Inc. 6.338% due 11/03/2026	\$ 11,000	11,238
Federal Home Loan Bank 5.370% due 21/05/2024	8,500	8,499
Svensk Exportkredit AB 6.402% due 23/02/2024	8,000	8,049
Federal Home Loan Bank 5.350% due 17/05/2024	8,000	7,998
International Bank for Reconstruction & Development 5.732% due 18/09/2025	6,000	6,014
Morgan Stanley 5.519% due 25/01/2024	4,500	4,494
ORIX Corp. 4.050% due 16/01/2024	4,500	4,463
Freddie Mac 5.375% due 24/04/2025	4,300	4,300
Toyota Motor Credit Corp. 5.569% due 10/01/2025	4,200	4,200
Federal Home Loan Bank 5.640% due 16/09/2024	4,000	4,000
Federal Home Loan Bank 5.360% due 10/05/2024	4,000	3,994
NXP BV 4.875% due 01/03/2024	3,800	3,784
Sumitomo Mitsui Trust Bank Ltd. 0.850% due 25/03/2024	3,700	3,558
National Bank of Canada 5.880% due 06/08/2024	3,500	3,497
Bank of Montreal 5.682% due 09/07/2024	3,435	3,428
HCA, Inc. 5.000% due 15/03/2024	3,100	3,092
CPPIB Capital, Inc. 6.604% due 04/04/2025	3,000	3,038
VMware LLC 1.000% due 15/08/2024	3,000	2,876

(a) The PIMCO TRENDS Managed Futures Strategy Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO ETFs plc - PIMCO Sterling Short Maturity			
UCITS ETF (a)		245,300	£ 24,997
		PAR (000S)	
U.S. Treasury Notes			
3.250% due 31/08/2024	\$	25,200	19,863
United Kingdom Gilt 1.625% due 22/10/2028	£	17,700	15,897
United Kingdom Gilt		44000	44.650
3.500% due 22/10/2025		14,900	14,650
United Kingdom Gilt 0.125% due 30/01/2026		14,100	12,761
United Kingdom Gilt			
3.750% due 22/10/2053		11,000	9,632
United Kingdom Gilt 4.250% due 07/12/2049		4,600	4,754
Lloyds Banking Group PLC 2.000% due 12/04/2028		3,900	3,409
NRW Bank		,	,
5.375% due 22/07/2026		2,800	2,792
Barclays PLC 7.090% due 06/11/2029		2,650	2,670
Asian Development Bank 6.125% due 15/08/2025		2,550	2,546
Barclays PLC 6.369% due 31/01/2031		2,400	2,403
United Kingdom Gilt 4.500% due 07/06/2028		2,400	2,362
Volkswagen Financial Services NV 5.875% due 23/05/2029		2,100	2,104
United Kingdom Gilt 4.500% due 07/09/2034		2,000	1,968
EP Infrastructure A/S 1.816% due 02/03/2031	€	3,100	1,924
Credit Suisse AG 7.750% due 10/03/2026	£	1,900	1,897
European Union 0.000% due 04/10/2028	€	2,400	1,803
Santander UK Group Holdings PLC 7.482% due 29/08/2029	£	1,800	1,799
Weir Group PLC			,
6.875% due 14/06/2028		1,800	1,796

DESCRIPTION		PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
United Kingdom Gilt 0.125% due 31/01/2023	£	47,450	£ 47,365
U.S. Treasury Notes			
3.250% due 31/08/2024	\$	23,400 shares	18,728
PIMCO ETFs plc - PIMCO Sterling Short Maturity			
UCITS ETF (a)		118,800 PAR	12,096
		(000S)	
United Kingdom Gilt 4.250% due 07/03/2036	£	10,500	10,323
United Kingdom Gilt		,	,
4.250% due 07/12/2049		4,600	4,922
United Kingdom Gilt 1.625% due 22/10/2028		5,300	4,644
United Kingdom Gilt 3.500% due 22/10/2025		4,400	4,344
UBS Group AG 7.375% due 07/09/2033		3,200	3,287
United Kingdom Gilt 0.125% due 30/01/2026		3,100	2,815
United Kingdom Gilt 4.500% due 07/06/2028		2,400	2,415
HSBC Holdings PLC 3.000% due 22/07/2028		2,500	2,224
Virgin Money UK PLC 4.000% due 25/09/2026			
Barclays PLC		2,350	2,198
3.250% due 17/01/2033		2,600	2,043
United Kingdom Gilt 4.500% due 07/09/2034		2,000	2,023
European Union 0.000% due 04/10/2028	€	2,400	1,809
Kreditanstalt fuer Wiederaufbau 4.125% due 18/02/2026	£	1,800	1,761
Network Rail Infrastructure Finance PLC 4.750% due 29/11/2035		1,800	1,738
CPI Property Group S.A. 2.750% due 22/01/2028		2,450	1,706
Heathrow Funding Ltd. 2.750% due 09/08/2051		2,700	1,549
Morgan Stanley 5.789% due 18/11/2033		1,500	1,454

(a) The UK Corporate Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION	PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023		
United Kingdom Gilt 1.250% due 31/07/2051	£ 25,300	£ 14,813
United Kingdom Gilt 4.250% due 07/12/2049	3,900	4,031
Lloyds Bank PLC 6.500% due 17/09/2040	3,700	3,917
SNCF Reseau 4.830% due 25/03/2060	3,160	3,059
United Kingdom Gilt 3.750% due 22/10/2053	2,800	2,615
British Telecommunications PLC 5.750% due 13/02/2041	2,500	2,372
Cooperatieve Rabobank UA 5.250% due 23/05/2041	2,050	2,187
National Grid Electricity Transmission PLC 5.272% due 18/01/2043	2,000	2,000
Southern Water Services Finance Ltd. 3.000% due 28/05/2037	2,700	1,864
Walmart, Inc. 5.250% due 28/09/2035	1,800	1,856
Electricite de France S.A. 5.625% due 25/01/2053	1,900	1,846
Tesco Corporate Treasury Services PLC 5.500% due 27/02/2035	1,800	1,785
National Gas Transmission PLC 5.750% due 05/04/2035	1,850	1,778
BG Energy Capital PLC 5.000% due 04/11/2036	1,800	1,698
United Utilities Water Finance PLC 5.750% due 26/06/2036	1,700	1,693
Optivo Finance PLC 2.857% due 07/10/2035	2,200	1,626
Credit Agricole S.A. 4.875% due 23/10/2029	1,600	1,589
Lloyds Banking Group PLC 6.625% due 02/06/2033	1,600	1,548
Siemens Financieringsmaatschappij NV 3.750% due 10/09/2042	1,800	1,509
Walmart, Inc. 5.625% due 27/03/2034	1,400	1,496
Pfizer, Inc. 2.735% due 15/06/2043	2,000	1,402
Tesco Property Finance PLC 5.411% due 13/07/2044	1,449	1,365
Comcast Corp. 1.875% due 20/02/2036	1,900	1,335

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
United Kingdom Gilt 0.125% due 31/01/2023	£ 5,060	£ 5,054
United Kingdom Gilt 4.250% due 07/12/2049	3,900	4,223
United Kingdom Gilt 1.250% due 31/07/2051	7,400	3,648
Kreditanstalt fuer Wiederaufbau 0.875% due 15/09/2026	3,400	3,047
Deutsche Bank AG 1.875% due 22/12/2028	3,600	2,982
United Kingdom Gilt 4.250% due 07/12/2046	2,600	2,477
GE Capital UK Funding Unlimited Co. 5.875% due 18/01/2033	2,500	2,461
United Kingdom Gilt 1.500% due 22/07/2047	3,800	2,194
United Kingdom Gilt 4.250% due 07/03/2036	1,900	1,962
European Investment Bank 6.000% due 07/12/2028	1,700	1,877
Oracle Corp. 6.900% due 09/11/2052	\$ 1,900	1,639
United Kingdom Gilt 3.500% due 22/01/2045	f 1,900	1,635
Credit Agricole S.A. 4.875% due 23/10/2029	1,600	1,596
Barclays PLC 3.250% due 17/01/2033	2,030	1,582
Lloyds Banking Group PLC 6.625% due 02/06/2033	1,600	1,565
E.ON International Finance BV 4.750% due 31/01/2034	1,700	1,519
United Utilities Water Finance PLC 2.000% due 03/07/2033	1,700	1,266
Holcim Sterling Finance Netherlands BV 2.250% due 04/04/2034	1,800	1,259
Stichting AK Rabobank Certificaten 6.500%	€ 1,481	1,237
Annington Funding PLC 2.308% due 06/10/2032	£ 1,600	1,146

DESCRIPTION		SHARES	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar			
Short-Term Floating NAV Fund (a)	8	4,245,388	\$ 838,969
		PAR (000S)	
U.S. Treasury Notes			
3.500% due 31/01/2028	\$	25,000	24,384
		SHARES	
PIMCO Funds: Global Investors Series plc - PIMCO European High Yield Bond Fund (a)		1,743,573	20,021
· ····································		PAR	20,02
		(000S)	
Las Vegas Sands Corp. 3.900% due 08/08/2029	\$	15,275	13,303
TIM SpA	Ψ	13,213	13,303
7.875 [°] % due 31/07/2023	€	11,400	12,395
Venture Global LNG, Inc. 8.375% due 01/06/2031	\$	10,800	10,772
U.S. Treasury Notes	Ψ	10,000	10,772
3.875% due 31/12/2027		10,000	10,149
GN Bondco LLC 9.500% due 15/10/2031		9,875	9,678
Trident TPI Holdings, Inc.		5,075	5,070
12.750% due 31/12/2028		9,750	9,647
Medline Borrower LP 5.250% due 01/10/2029		10,750	9,297
TransDigm, Inc.		10,750	9,291
4.625% due 15/01/2029		10,400	9,240
Cerba Healthcare SACA 3.500% due 31/05/2028	€	9,900	9,100
Grifols S.A.	C	9,900	9,100
4.750% due 15/10/2028	\$	9,675	8,354
Intesa Sanpaolo SpA 9.125% due 07/09/2029	€	7,500	8,153
HAT Holdings LLC	C	7,500	0,133
8.000% due 15/06/2027	\$	7,850	7,850
MajorDrive Holdings LLC 6.375% due 01/06/2029		9,475	7,653
Bausch & Lomb Escrow Corp. 8.375% due 01/10/2028		7,225	7,276
American Airlines, Inc. 5.750% due 20/04/2029		7,475	7,098
Freedom Mortgage Corp.			
12.000% due 01/10/2028		7,225	7,081
Triumph Group, Inc. 9.000% due 15/03/2028		6,950	6,986

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	82	2,932,278	\$ 825,900
		PAR (000S)	
U.S. Treasury Notes 3.875% due 30/11/2027	\$	50,700	49,840
U.S. Treasury Notes 3.500% due 15/09/2025		50,000	48,854
U.S. Treasury Notes 4.125% due 30/09/2027		25,000	24,669
U.S. Treasury Notes 3.500% due 31/01/2028		25,000	23,802
U.S. Treasury Notes 3.125% due 31/08/2027		25,000	23,757
U.S. Treasury Notes 4.250% due 15/10/2025		23,000	22,700
Medline Borrower LP 5.250% due 01/10/2029		14,200	12,455
U.S. Treasury Notes 3.875% due 31/12/2027		10,000	9,668
U.S. Treasury Notes 4.125% due 31/10/2027		9,000	9,006
Sprint Capital Corp. 8.750% due 15/03/2032		7,000	8,565
McAfee Corp. 7.375% due 15/02/2030		10,000	8,272
Mundys SpA 1.875% due 12/02/2028	€	8,750	8,229
Heartland Dental LLC 8.500% due 01/05/2026	\$	9,000	8,010
Sigma Holdco BV 7.875% due 15/05/2026		8,000	6,679
Team Health Holdings, Inc. 6.375% due 01/02/2025		12,000	6,621
Ford Motor Credit Co. LLC 2.900% due 10/02/2029		8,000	6,558
LBM Acquisition LLC 6.250% due 15/01/2029		8,000	6,319
Global Medical Response, Inc. 6.500% due 01/10/2025		10,000	6,050
White Cap Buyer LLC 6.875% due 15/10/2028		6,800	6,001

(a) The US High Yield Bond Fund is investing in shares of an affiliated fund.

Significant portfolio changes are defined as the value of purchases exceeding 1% of total cost of purchases, and sales exceeding 1% of total proceeds. At a minimum the twenty largest purchases and twenty largest sales must be shown. Should there have been less than that amount of transactions, all such transactions have been disclosed.

DESCRIPTION		SHARES	COS1 (000S)	
PURCHASES THROUGH 31 DECEMBER 2023				
PIMCO Select Funds plc - PIMCO US Dollar				
Short-Term Floating NAV Fund (a)	12,6	46,991	\$ 125,957	7
		PAR (000S)		
H.C. Torrange Born de		(0003)		
U.S. Treasury Bonds 2.500% due 15/02/2046	\$	15,900	11,760)
U.S. Treasury Bonds 3.000% due 15/02/2048		11,800	8,617	7
U.S. Treasury Notes 3.375% due 15/05/2033		7,700	7,473	}
U.S. Treasury Notes 3.875% due 15/08/2033		7,100	6,589)
U.S. Treasury Notes 2.750% due 15/08/2032		7,100	6,326	5
U.S. Treasury Notes 4.125% due 15/11/2032		5,300	5,542)
U.S. Treasury Bonds 4.000% due 15/11/2052		5,100	5,509	
U.S. Treasury Bonds 4.375% due 15/08/2043		5,900	5,352)
U.S. Treasury Bonds 2.750% due 15/08/2047		6,900	5,336	
U.S. Treasury Notes 3.500% due 15/02/2033		4,400	4,452	
U.S. Treasury Bonds 3.875% due 15/02/2043		4,400	4,416	
U.S. Treasury Bonds 3.625% due 15/02/2053		3,800	3,722	
Bank of America Corp. 5.288% due 25/04/2034		3,700	3,696	
Morgan Stanley 5.250% due 21/04/2034		3,600	3,600	
Synchrony Financial 7.250% due 02/02/2033		3,600	3,587	
U.S. Treasury Inflation Protected Securities 1.500% due 15/02/2053 (b)		3,452	3,365	
U.S. Treasury Bonds 4.000% due 15/11/2042		3,200	3,348	
Amgen, Inc. 5.600% due 02/03/2043		3,075	3,066	
Banca Monte dei Paschi di Siena SpA		5,015	3,000	,
6.750% due 05/09/2027	€	2,300	2,491	

DESCRIPTION		SHARES	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023			
PIMCO Select Funds plc - PIMCO US Dollar Short-Term Floating NAV Fund (a)	14	1,700,227	\$ 146,400
		PAR (000S)	
U.S. Treasury Bonds 4.000% due 15/11/2042	\$	16,900	16,235
U.S. Treasury Notes 3.375% due 15/05/2033		7,700	7,162
U.S. Treasury Notes 3.875% due 15/08/2033		7,100	6,731
U.S. Treasury Notes 2.875% due 15/05/2032		6,301	5,866
U.S. Treasury Bonds 2.500% due 15/02/2045		7,300	5,736
U.S. Treasury Notes 4.125% due 15/11/2032		5,300	5,559
U.S. Treasury Bonds 4.375% due 15/08/2043		5,900	5,505
U.S. Treasury Bonds 4.000% due 15/11/2052		5,100	5,230
U.S. Treasury Notes 3.500% due 15/02/2033		4,400	4,148
U.S. Treasury Bonds 3.875% due 15/02/2043		4,400	3,918
U.S. Treasury Bonds 3.625% due 15/02/2053		3,800	3,634
U.S. Treasury Bonds 3.000% due 15/02/2048		3,796	2,799
U.S. Treasury Bonds 3.250% due 15/05/2042		2,764	2,518
U.S. Treasury Bonds 3.375% due 15/08/2042		2,800	2,490
Vonovia SE 0.000% due 01/12/2025	€	2,300	2,175
U.S. Treasury Bonds 2.875% due 15/05/2052	\$	2,600	2,154
Synchrony Financial 7.250% due 02/02/2033		2,400	2,127
RegionalCare Hospital Partners Holdings, Inc. 9.023% due 16/11/2025		2,006	1,954
DaVita, Inc. 4.625% due 01/06/2030		2,200	1,829

⁽a) The US Investment Grade Corporate Bond Fund is investing in shares of an affiliated fund.

⁽b) Principal amount of security is adjusted for inflation.

DESCRIPTION		PAR (000S)	COST (000S)
PURCHASES THROUGH 31 DECEMBER 2023			
U.S. Treasury Notes 3.500% due 31/01/2028	\$	71,500	\$ 71,193
U.S. Treasury Notes 4.125% due 31/07/2028		42,600	42,074
Federal Home Loan Bank 5.660% due 26/08/2024		40,000	40,000
Federal Home Loan Bank 5.500% due 08/05/2025		38,000	38,000
Freddie Mac 5.950% due 21/03/2025		33,000	33,000
Freddie Mac 5.550% due 09/05/2025		25,000	25,000
Freddie Mac 5.520% due 28/05/2025		22,400	22,400
Federal Home Loan Bank 5.480% due 26/02/2025		22,400	22,400
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)		22,560	21,865
Federal Home Loan Bank 5.650% due 28/05/2025		21,000	21,000
Freddie Mac 5.820% due 20/03/2025		21,000	21,000
Freddie Mac 5.730% due 03/04/2025		21,000	21,000
Freddie Mac 5.680% due 03/04/2025		21,000	21,000
Federal Home Loan Bank 5.980% due 17/07/2025		20,600	20,600
Morgan Stanley 0.790% due 30/05/2025		21,500	20,390
Neuberger Berman Loan Advisers CLO Ltd. 6.788% due 19/10/2031		20,250	20,136
Federal Home Loan Bank 5.710% due 14/03/2025		20,000	20,000
Freddie Mac 5.800% due 03/07/2025		20,000	20,000
Wells Fargo & Co. 2.406% due 30/10/2025		17,800	17,036
Lloyds Banking Group PLC 3.870% due 09/07/2025		17,000	16,635
Barclays PLC 3.932% due 07/05/2025		15,500	15,176
Athene Global Funding 6.108% due 24/05/2024		14,200	14,073
Hyundai Capital America 6.532% due 04/08/2025		14,000	14,000
HCA, Inc. 5.000% due 15/03/2024		14,000	13,906
CIFC Funding Ltd. 6.710% due 24/04/2030		13,891	13,791
Westpac Banking Corp. 4.862% due 16/11/2023	AUD	20,000	13,782

DESCRIPTION	PAR (000S)	PROCEEDS (000S)
SALES THROUGH 31 DECEMBER 2023		
U.S. Treasury Notes 3.500% due 31/01/2028	\$ 71,500	\$ 71,556
U.S. Treasury Notes 3.500% due 15/09/2025	63,700 shares	62,354
PIMCO ETFs plc - PIMCO US Dollar Short Maturity UCITS ETF (a)	431,565 PAR (000S)	42,943
U.S. Treasury Notes 4.125% due 31/07/2028	\$ 42,600	42,147
Federal Home Loan Bank 1.115% due 26/02/2027	31,500	27,837
Federal Home Loan Bank 0.900% due 26/02/2027	26,500	22,994
Ginnie Mae 3.000% due 20/07/2051	25,968	22,345
Ginnie Mae 3.000% due 20/06/2051	22,856	19,763
NextEra Energy Capital Holdings, Inc. 6.449% due 21/03/2024	17,700	17,707
International Bank for Reconstruction & Development 0.850% due 10/02/2027	18,800	16,711
Santander UK Group Holdings PLC 1.089% due 15/03/2025	16,700	15,975
Bayer U.S. Finance LLC 3.875% due 15/12/2023	15,979	15,819
Danske Bank A/S 5.375% due 12/01/2024	14,850	14,765
Wells Fargo & Co. 6.701% due 25/04/2026	14,500	14,617
BAT Capital Corp. 3.222% due 15/08/2024	14,750	14,315
AerCap Ireland Capital DAC 1.150% due 29/10/2023	12,950	12,734
Eni SpA 4.000% due 12/09/2023	11,800	11,743
Thermo Fisher Scientific, Inc. 5.562% due 18/10/2024	11,500	11,498
Ginnie Mae 2.500% due 20/06/2051	13,399	11,253
Boeing Co. 1.433% due 04/02/2024	10,900	10,596
U.S. Treasury Inflation Protected Securities 0.125% due 15/10/2024 (b)	10,793	10,490
DBS Group Holdings Ltd. 2.591% due 20/01/2028	10,000	10,021
AerCap Ireland Capital DAC 4.500% due 15/09/2023	10,000	9,940
Credit Agricole S.A. 6.570% due 22/03/2024	9,400	9,439
Hyatt Hotels Corp. 1.300% due 01/10/2023	9,400	9,257
Mizuho Financial Group, Inc. 6.123% due 08/09/2024	9,200	9,205
Nomura Holdings, Inc. 1.851% due 16/07/2025	9,773	8,958
CNH Industrial Capital LLC 4.200% due 15/01/2024	9,000	8,911
General Motors Financial Co., Inc. 5.100% due 17/01/2024	8,670	8,622
Bank of America Corp. 5.791% due 24/10/2024	7,500	7,502

- (a) The US Short-Term Fund is investing in shares of an affiliated fund.
- (b) Principal amount of security is adjusted for inflation.

Portfolio Turnover Rate

This report has been prepared in support of the Shareholder Rights Directive II disclosures to institutional investors.

The length of time a Fund has held a particular security is not generally a consideration in investment decisions. A change in the securities held by a Fund is known as "portfolio turnover." Each Fund may engage in frequent and active trading of portfolio securities to achieve its investment objective, particularly during periods of volatile market movements. High portfolio turnover may involve correspondingly greater transaction costs, including brokerage commissions or dealer mark-ups and other transaction costs on the sale of securities and reinvestments in other securities, which are borne by the Fund. Such sales may also result in realisation of taxable capital gains, including short-term capital gains (which are generally taxed at ordinary income tax rates when distributed to shareholders). The transaction costs associated with portfolio turnover may adversely affect a Fund's performance.

The following security types are excluded from the calculation of the portfolio turnover rate: affiliated investment funds, financial derivative instruments, TBA Mortgage Dollar Rolls, sale-buybacks and other short-term instruments with a maturity of less than 365 days.

The portfolio turnover rate for the financial year ending 31 December 2023 for each Fund is as follows:

Fund Name	2023 Portfolio Turnover Rate
PIMCO Asia High Yield Bond Fund	45%
Asia Strategic Interest Bond Fund	69%
PIMCO Balanced Income and Growth Fund	591%
PIMCO Capital Securities Fund	50%
PIMCO Climate Bond Fund	35%
Commodity Real Return Fund	47%
PIMCO Credit Opportunities Bond Fund	154%
Diversified Income Fund	56%
Diversified Income Duration Hedged Fund	104%
Diversified Income ESG Fund	29%
Dynamic Bond Fund	140%
Dynamic Multi-Asset Fund	91%
Emerging Local Bond Fund	114%
Emerging Local Bond ESG Fund	48%
Emerging Markets Bond Fund	39%
Emerging Markets Bond ESG Fund	51%
Emerging Markets Corporate Bond Fund	46%
PIMCO Emerging Markets Opportunities Fund	164%
Emerging Markets Short-Term Local Currency Fund	135%
PIMCO ESG Income Fund	174%
Euro Bond Fund	95%
Euro Credit Fund	104%
Euro Income Bond Fund	140%
Euro Long Average Duration Fund	76%
Euro Short-Term Fund	69%
PIMCO European High Yield Bond Fund	55%
PIMCO European Short-Term Opportunities Fund	79%
Global Advantage Fund	107%
Global Bond Fund	161%
Global Bond ESG Fund	59%
Global Bond Ex-US Fund	91%
Global High Yield Bond Fund	41%
Global Investment Grade Credit Fund	68%
Global Investment Grade Credit ESG Fund	71%
Global Low Duration Real Return Fund	25%
Global Real Return Fund	28%
Income Fund	147%
Income Fund II	57%
Inflation Multi-Asset Fund	120%
Low Average Duration Fund	80%
Low Duration Global Investment Grade Credit Fund	49%

Fund Name	2023 Portfolio Turnover Rate
Low Duration Income Fund	124%
Low Duration Opportunities Fund	33%
Low Duration Opportunities ESG Fund	112%
PIMCO MLP & Energy Infrastructure Fund	28%
Mortgage Opportunities Fund	512%
StocksPLUS™ Fund	77%
PIMCO StocksPLUS™ AR Fund	222%
Strategic Income Fund	130%
Total Return Bond Fund	115%
PIMCO TRENDS Managed Futures Strategy Fund	374%
UK Corporate Bond Fund	59%
UK Long Term Corporate Bond Fund	35%
US High Yield Bond Fund	37%
US Investment Grade Corporate Bond Fund	55%
US Short-Term Fund	29%

Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) 31 December 2023

All data presented in the annexes which follow have been calculated based on the portfolio holdings of the relevant Fund as at 31 December 2023 and constitutes unaudited information which has not been subject to any assurance provided by the Auditors or any third party. All data and other information contained in the annexes have been compiled in accordance with the proprietary sustainable finance framework implemented by the Manager and the Investment Advisor for the relevant Fund. The PIMCO European High Yield Bond Fund has been classified pursuant to Article 8 of the Sustainable Finance Disclosures Regulation since 29 September 2023.

Taxonomy Regulation

For Funds that are classified as Article 8 or Article 9 under SFDR, please refer to the Annex for each respective Fund appended herein for information relating to alignment with Regulation EU/2020/852, commonly referred to as the Taxonomy Regulation. For Funds that are not classified as Article 8 (i.e. do not promote environmental and/or social characteristics) or Article 9 (i.e. do not have a sustainable investment objective) under SFDR, the underlying investments do not take into account the EU criteria for environmentally sustainable economic activities.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: PIMCO Capital Securities Fund

Legal entity identifier: 549300L0UVRKJJGJK009

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: __% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as environmentally sustainable under the of sustainable investments **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: ___% not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.



...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Sustainable

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Stichting AK Rabobank Certificaten 6.500%	Investment Grade Credit	3.23%	Netherlands
Credit Agricole S.A. 7.250% due 23/09/2028	Investment Grade Credit	2.59%	France
Santander UK Group Holdings PLC 6.750% due 24/06/2024	Investment Grade Credit	2.16%	United Kingdom
Nationwide Building Society 10.250%	Investment Grade Credit	1.83%	United Kingdom
Bank of Ireland Group PLC 7.500% due 19/05/2025	High Yield Credit	1.73%	Ireland
HSBC Bank Capital Funding Sterling LP 5.844% due 05/11/2031	Investment Grade Credit	1.73%	Jersey
Lloyds Banking Group PLC 4.947% due 27/06/2025	Investment Grade Credit	1.65%	United Kingdom
U.S. Treasury Bills 5.489% due 23/01/2024	Net Other Short Duration Instruments	1.56%	United States
Cooperatieve Rabobank UA 3.100% due 29/06/2028	Investment Grade Credit	1.36%	Netherlands
NatWest Group PLC 6.000% due 29/12/2025	Investment Grade Credit	1.34%	United Kingdom
Lloyds Banking Group PLC 7.875% due 27/06/2029	Investment Grade Credit	1.28%	United Kingdom
KBC Group NV 4.250% due 24/10/2025	Investment Grade Credit	1.26%	Belgium
Erste Group Bank AG 4.250% due 15/10/2027	Investment Grade Credit	1.25%	Austria
Intesa Sanpaolo SpA 9.125% due 07/09/2029	High Yield Credit	1.25%	Italy
Mitsubishi UFJ Financial Group, Inc. 8.200% due 15/01/2029	Investment Grade Credit	1.21%	Japan

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	63.65%
High Yield Credit	27.11%
Government Related	13.94%
Emerging Markets External	0.02%
Net Other Short Duration Instruments	-4.72%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes:

In fossil gas	In nuclear energy



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

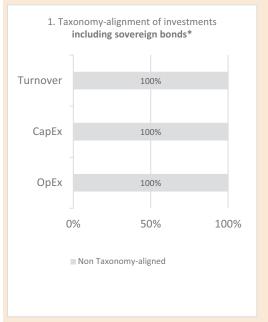
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

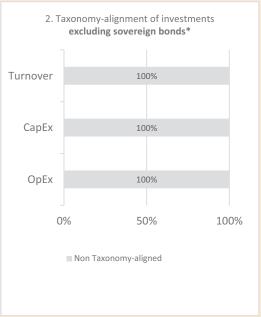
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX V

Periodic disclosure for the financial products referred to in Article 9, paragraphs 1 to 4a, of Regulation (EU) 2019/2088 and Article 5, first paragraph, of Regulation (EU) 2020/852

Product name: PIMCO Climate Bond Fund

Legal entity identifier: 549300KBV832SKE8DW37

Sustainable investment objective

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: 92% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: 1%** not make any sustainable investments **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature



To what extent was the sustainable investment objective of this financial product met?

During the period, the Fund sought to seek optimal risk adjusted returns, consistent with prudent investment management, while giving consideration to long term climate related risks and opportunities.

As further detailed below in the section entiled "Asset Allocation", the Fund invested in sustainable investments which comprised of ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits and which contributed to the environmental objectives of climate change adaptation and climate change mitigation.

Derivatives held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used for the purposes of attaining the Fund's sustainable investment objective.

How did the sustainability indicators perform?

The attainment of the Fund's sustainable investment objective was measured through the Investment Advisor's implementation of its issuer engagement policy, exclusion strategy and investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled **"ESG Fixed Income Securities"**).

contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system

Sustainable

investment means an investment in an

economic activity that

laid down in Regulation (EU) 2020/852 establishing a list of environmentally sustainable economic activities. That Regulation does

not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the sustainable objectives of this financial product are attained.

For example, the Fund's screening process resulted in the exclusion of certain sectors including issuers involved in the fossil fuel related sectors. In addition, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".



Principal adverse

significant negative

decisions on sustainability factors

relating to

impacts are the most

impacts of investment

environmental, social and employee matters,

respect for human rights, anti-corruption

and anti-bribery

matters.

How did the sustainable investments not cause significant harm to any sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social sustainable investment objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to exposure to the fossil fuel related sectors and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process included consideration of adverse impacts on sustainability factors including exposure to the fossil fuel related sectors. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through issuer engagement and exclusion screening.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.



How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters".

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the fossil fuel related sectors and greenhouse gas emissions) during the reference period.

The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including issuer engagement and exclusions.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Kreditanstalt fuer Wiederaufbau 1.375% due 07/06/2032	Government Related	6.02%	Germany
Kreditanstalt fuer Wiederaufbau 2.000% due 15/11/2029	Government Related	4.28%	Germany
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	Securitised	2.40%	United States
European Investment Bank 1.500% due 15/06/2032	Government Related	2.17%	Supranational
European Investment Bank 3.750% due 14/02/2033	Government Related	1.87%	Supranational
Canada Government International Bond 2.250% due 01/12/2029	Government Related	1.77%	Canada
United Kingdom Gilt 0.875% due 31/07/2033	Government Related	1.41%	United Kingdom
NTT Finance Corp. 4.239% due 25/07/2025	Investment Grade Credit	1.09%	Japan
UniCredit SpA 5.850% due 15/11/2027	Investment Grade Credit	0.98%	Italy
Verizon Communications, Inc. 1.500% due 18/09/2030	Investment Grade Credit	0.98%	United States
New York State Electric & Gas Corp. 5.650% due 15/08/2028	Investment Grade Credit	0.90%	United States
Caja Rural de Navarra SCC 3.000% due 26/04/2027	Covered Bonds and Pfandbriefe	0.89%	Spain
Nordea Bank Abp 6.000% due 02/06/2026	Investment Grade Credit	0.88%	Finland
TDC Net A/S 5.618% due 06/02/2030	Investment Grade Credit	0.83%	Denmark
CaixaBank S.A. 3.750% due 07/09/2029	Investment Grade Credit	0.82%	Spain

0/- Not

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



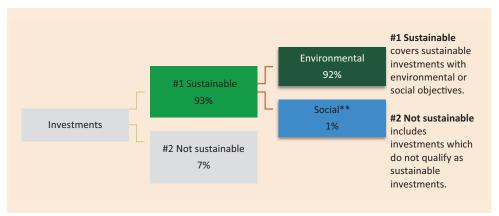
What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which was invested in sustainable investments as at 31 December 2023 is provided below.



What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



As at 31 December 2023, the Fund was wholly invested in sustainable investments save for those investments which were held for held for other purposes such as liquidity or hedging.

As at 31 December 2023, the Fund invested 93% of its net assets in sustainable investments (31 December 2022: 81%). 92% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 80%).

**The Fund also held 1% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 1%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in

The Fund invested 7% of its net assets in investments of the Fund which did not constitute "sustainable investments" which were used for overall risk management such as liquidity or hedging (31 December 2022:

In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	49.48%
Government Related	42.43%
Emerging Markets External	5.47%
Securitised	4.33%
High Yield Credit	3.67%
Covered Bonds and Pfandbriefe	1.53%
Municipals	0.17%
Net Other Short Duration Instruments	-7.08%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.



Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?



In fossil gas

In nuclear energy



No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear** energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

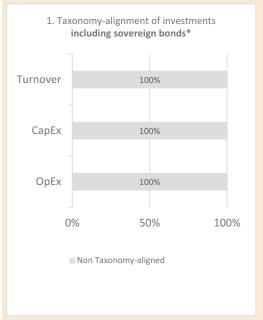
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

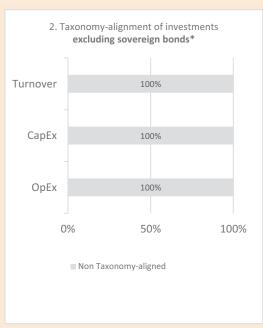
Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



with an environmental objective that **do not** take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 92% (31 December 2022: 80%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.



What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 1% in sustainable investments which contribute to a social objective during the period covered by the financial statements (31 December 2022: 1%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, the Fund was wholly invested in sustainable investments save for those investments which were held for held for other purposes such as liquidity or hedging. As described in greater detail above, as at 31 December 2023, the Fund invested 93% of its net assets in sustainable investments (31 December 2022: 81%).

The proportion of the investments of the Fund which did not constitute "sustainable investments" were used for overall risk management such as liquidity or hedging. Issuers and derivatives used for the attainment of such purposes were subject to ESG-related screening that seek to ensure the meeting of minimum relevant environmental and/or social safeguards as applicable.



What actions have been taken to attain the sustainable investment objective during the reference period?

During the reference period, the Investment Advisor engaged with companies and issuers on material climate related matters and sought to encourage companies to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable **Product name:** Diversified Income ESG Fund investment means an

investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee

companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

Legal entity identifier: 549300ECS7VMY4LHDC04

not make any sustainable investments

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with / characteristics and while it did not have an environmental objective: __% as its objective a sustainable investment, it had a proportion of 35% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective ** **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.



social objective: ___%

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

Sustainability **indicators** measure how the environmental or social characteristics promoted by the financial product are attained.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Principal adverse **impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)



How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.

% Net



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	Assets	Country
PIMCO Funds: Global Investors Series plc - Emerging Markets Bond ESG Fund	Other	6.77%	Ireland
PIMCO Funds: Global Investors Series plc - Global Investment Grade Credit ESG Fund	Investment Grade Credit	2.73%	Ireland
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	2.67%	United States
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	1.76%	United States
Uniform Mortgage-Backed Security 4.500% due 01/03/2053	Securitised	1.68%	United States
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	Securitised	1.65%	United States
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	Securitised	1.52%	United States
Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	Securitised	1.40%	United States
Panama Government International Bond 6.700% due 26/01/2036	Emerging Markets External	1.21%	Panama
Bank of America Corp. 6.204% due 10/11/2028	Investment Grade Credit	1.10%	United States
JPMorgan Chase & Co. 2.580% due 22/04/2032	Investment Grade Credit	0.88%	United States
Perusahaan Penerbit SBSN Indonesia 4.700% due 06/06/2032	Emerging Markets External	0.88%	Indonesia
Sprint Capital Corp. 8.750% due 15/03/2032	Investment Grade Credit	0.86%	United States
U.S. Treasury Bonds 3.875% due 15/05/2043	Government Related	0.83%	United States
SBA Communications Corp. 3.125% due 01/02/2029	High Yield Credit	0.78%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 35% of its net assets in sustainable investments (31 December 2022: 47%). 33% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 45%).

**The Fund also held 2% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 2%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	34.81%
High Yield Credit	27.23%
Emerging Markets External	16.79%
Securitised	11.52%
Other	6.79%
Net Other Short Duration Instruments	1.78%
Government Related	0.67%
Emerging Markets Local	0.41%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- turnover reflecting

- the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

In fossil gas

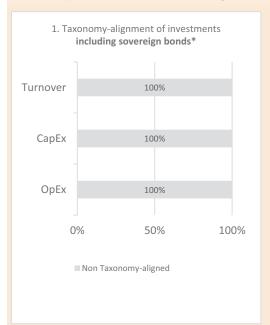
In nuclear energy

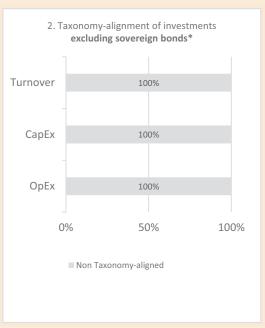
√

No

Yes:

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 33% (31 December 2022: 45%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.





What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 2% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 2%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 35% of its net assets in sustainable investments (31 December 2022: 47%).



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Sustainable **Product name:** Dynamic Multi-Asset Fund investment means an

investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

Legal entity identifier: 549300ZZOV14P64W6594

not make any sustainable investments

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: ____% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as environmentally sustainable under the of sustainable investments **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective It made sustainable investments with a It promoted E/S characteristics, but did



social objective: ____%

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are

attained.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of **investments** of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	Securitised	9.26%	United States
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	Securitised	6.19%	United States
Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	Securitised	5.58%	United States
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	4.60%	United States
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	4.60%	Ireland
SNCF Reseau 4.500% due 30/01/2024	Net Other Short Duration Instruments	3.66%	France
PIMCO Funds: Global Investors Series plc - Income Fund	Municipal/Other	3.27%	Ireland
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Government Related	3.22%	United States
Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054	Securitised	3.15%	United States
Japan Treasury Bills (0.257)% due 04/04/2024	Net Other Short Duration Instruments	2.79%	Japan
Uniform Mortgage-Backed Security, TBA 4.000% due 01/02/2054	Securitised	2.39%	United States
Oesterreichische Kontrollbank AG 3.990% due 22/01/2024	Net Other Short Duration Instruments	1.99%	Austria
Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	Securitised	1.78%	United States
Japan Treasury Bills (0.238)% due 15/01/2024	Net Other Short Duration Instruments	1.27%	Japan
Switzerland Treasury Bills 1.697% due 14/03/2024	Net Other Short Duration Instruments	0.99%	Switzerland

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

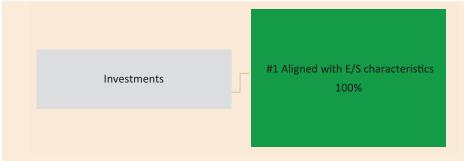


What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



Asset allocation describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Government Related	43.53%
Municipal/Other	38.40%
Securitised	37.84%
Investment Grade Credit	8.86%
Emerging Markets	1.90%
High Yield Credit	0.67%
Net Short Duration Instruments	-31.20%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas

emission levels corresponding to the best performance.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes:

In fossil gas

In nuclear energy

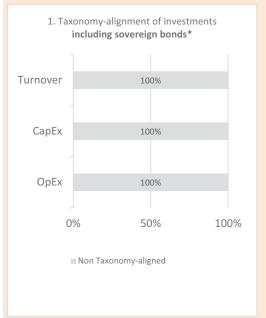


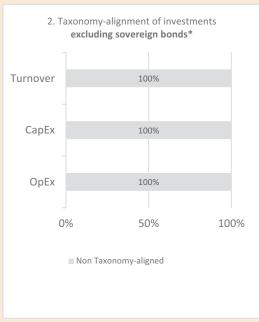
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?s

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Emerging Local Bond ESG Fund

Legal entity identifier: 549300XJ4S7ZD2HUGI18

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of 19% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective ** **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did social objective: % not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable investments with an

environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

-- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



Principal adverse

significant negative impacts of investment

sustainability factors

environmental, social

and employee matters, respect for human

rights, anti-corruption

and anti-bribery

matters.

decisions on

relating to

impacts are the most

How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
South Africa Government International Bond 8.000% due 31/01/2030	Emerging Markets	3.82%	South Africa
Colombian TES 7.000% due 26/03/2031	Emerging Markets	3.58%	Colombia
Poland Government International Bond 3.750% due 25/05/2027	Government Related	2.15%	Poland
South Africa Government International Bond 10.500% due 21/12/2026	Emerging Markets	1.96%	South Africa
Hungary Treasury Bills 10.900% due 04/01/2024	Emerging Markets	1.96%	Hungary
Thailand Government International Bond 2.650% due 17/06/2028	Emerging Markets	1.73%	Thailand
Thailand Government International Bond 3.390% due 17/06/2037	Emerging Markets	1.71%	Thailand
Mexico Government International Bond 7.750% due 29/05/2031	Emerging Markets	1.69%	Mexico
Hungary Government International Bond 4.500% due 27/05/2032	Emerging Markets	1.67%	Hungary
U.S. Treasury Bills 2.070% due 23/01/2024	Net Other Short Duration Instruments	1.65%	United States
Indonesia Government International Bond 8.250% due 15/05/2036	Emerging Markets	1.65%	Indonesia
Peru Government International Bond 7.300% due 12/08/2033	Emerging Markets	1.65%	Peru
Mexico Government International Bond 2.750% due 27/11/2031	Emerging Markets	1.60%	Mexico
Czech Republic Government International Bond 0.050% due 29/11/2029	Government Related	1.60%	Czech Republic
Poland Government International Bond 6.000% due 25/10/2033	Government Related	1.58%	Poland

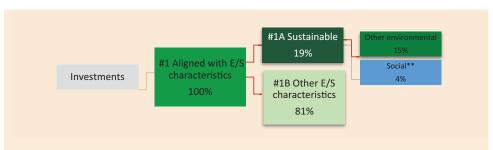
For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category #1A Sustainable covers environmentally and socially sustainable investments.
- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

Asset allocation describes the share of investments in specific assets.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 19% of its net assets in sustainable investments (31 December 2022: 27%). 15% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 21%).

**The Fund also held 4% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 6%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

In which economic sectors were the investments made?

Sector	% of Net Assets
Emerging Markets	59.89%
Government Related	28.64%
Net Other Short Duration Instruments	11.47%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

Yes:

In fossil gas

In nuclear energy

No

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

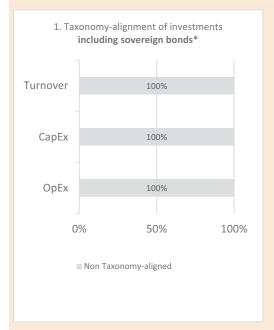
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

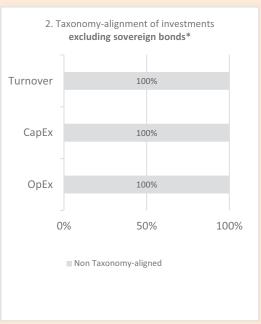
Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 15% (31 December 2022: 21%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.



What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 4% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 6%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 19% of its net assets in sustainable investments (31 December 2022:27%).





What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Emerging Markets Bond ESG Fund

Legal entity identifier: IU161HZ5QHJ5X3UAQ421

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of 34% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective ** **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered It made sustainable investments with a It promoted E/S characteristics, but did social objective: % not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.



How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee

companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with

the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



Principal adverse

significant negative

impacts are the most

impacts of investment decisions on

sustainability factors

environmental, social and employee matters,

respect for human rights, anti-corruption

and anti-bribery

matters.

relating to

How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
U.S. Treasury Bonds 3.250% due 15/05/2042	U.S. Government Related	1.90%	United States
Hungary Treasury Bills 10.900% due 04/01/2024	Emerging Markets	1.54%	Hungary
Argentina Government International Bond 3.500% due 09/07/2041	Emerging Markets	1.32%	Argentina
Mexico Government International Bond 3.000% due 03/12/2026	Emerging Markets	1.25%	Mexico
South Africa Government International Bond 10.500% due 21/12/2026	Emerging Markets	1.20%	South Africa
Dominican Republic Government International Bond 5.875% due 30/01/2060	Emerging Markets	1.01%	Dominican Republic
U.S. Treasury Notes 3.125% due 31/08/2029	U.S. Government Related	0.98%	United States
Mexico Government International Bond 4.875% due 19/05/2033	Emerging Markets	0.92%	Mexico
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	Securitised	0.92%	United States
Romania Government International Bond 2.124% due 16/07/2031	Emerging Markets	0.90%	Romania
Perusahaan Penerbit SBSN Indonesia 4.700% due 06/06/2032	Emerging Markets	0.89%	Indonesia
Ecuador Government International Bond 3.500% due 31/07/2035	Emerging Markets	0.88%	Ecuador
U.S. Treasury Bonds 3.375% due 15/08/2042	U.S. Government Related	0.84%	United States
Uruguay Government International Bond 5.750% due 28/10/2034	Other	0.84%	Uruguay
Poland Government International Bond 4.875% due 04/10/2033	Other	0.83%	Poland

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

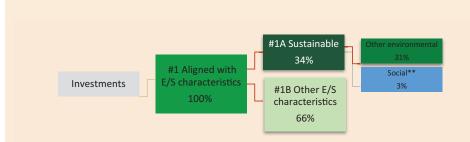


What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

Asset allocation describes the share of investments in specific assets.

What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (the figure as at 31 December 2022 was 100%).

As at 31 December 2023, the Fund invested 34% of its net assets in sustainable investments (31 December 2022: 25%). 31% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 23%).

**The Fund also held 3% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 2%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

In which economic sectors were the investments made?

Sector	% of Net Assets
Emerging Markets	72.00%
U.S. Government Related	18.30%
Other	14.05%
Investment Grade Credit	11.91%
Non-U.S. Dollar Developed	4.85%
Securitised	3.80%
Net Other Short Duration Instruments	-24.91%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

To comply with the EU Taxonomy, the criteria for fossil gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

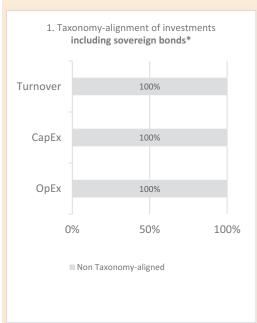
Yes:

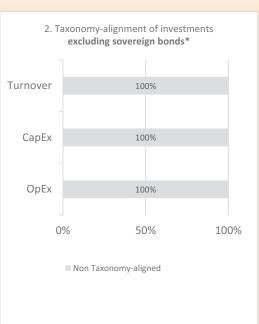
In fossil gas In nuclear energy

No

1 Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





* For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).





What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 31% (31 December 2022: 23%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisorsireland.



What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 3% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 2%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 34% of its net assets in sustainable investments (31 December 2022: 25%).



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: PIMCO ESG Income Fund

Legal entity identifier: 549300TKMFF4LMUCRB73

not make any sustainable investments

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: __% as its objective a sustainable investment, it had a proportion of 57% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective* **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did



social objective: ___%

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with

the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled **"ESG Fixed Income Securities"**) including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

--- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)



How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security 5.000% due 01/08/2053	Securitised	8.51%	United States
Uniform Mortgage-Backed Security 5.500% due 01/06/2053	Securitised	7.76%	United States
Uniform Mortgage-Backed Security 4.000% due 01/08/2053	Securitised	5.11%	United States
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	Securitised	2.88%	United States
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	2.77%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2032	U.S. Government Related	2.23%	United States
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	2.08%	United States
Towd Point Mortgage Funding PLC 5.891% due 20/10/2051	Net Other Short Duration Instruments	1.41%	United Kingdom
EMF-UK PLC 6.319% due 13/03/2046	Net Other Short Duration Instruments	1.32%	United Kingdom
TDC Net A/S 5.618% due 06/02/2030	Non-U.S. Dollar Developed	1.14%	Denmark
Fannie Mae 3.500% due 01/08/2059	Securitised	1.00%	United States
Great Hall Mortgages PLC 5.599% due 18/06/2038	Net Other Short Duration Instruments	0.93%	United Kingdom
U.S. Treasury Inflation Protected Securities 0.250% due 15/01/2025	Net Other Short Duration Instruments	0.93%	United States
Ginnie Mae 5.500% due 20/07/2053	Securitised	0.92%	United States
Ginnie Mae, TBA 5.000% due 01/01/2054	Securitised	0.92%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

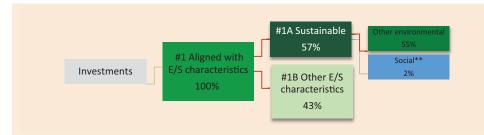


Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

What was the asset allocation?



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category #1A Sustainable covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 32%). 55% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 30%).

**The Fund also held 2% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 2%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

In which economic sectors were the investments made?

Sector	% of Net Assets
Securitised	53.29%
U.S. Government Related	27.99%
Investment Grade Credit	19.03%
High Yield Credit	3.32%
Emerging Markets	2.91%
Other	0.21%
Net Other Short Duration Instruments	-0.48%
Non-U.S. Dollar Developed	-6.27%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

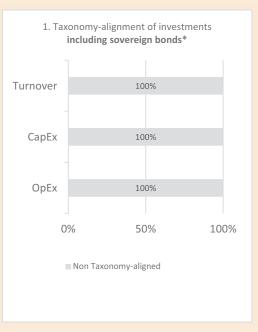
Yes:

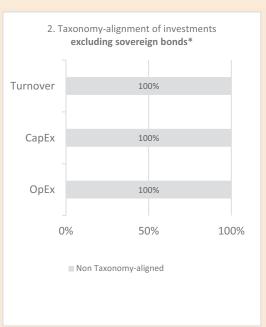
In fossil gas In nuclear energy

 \checkmark

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022 was 0%).

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under Regulation (EU) 2020/852.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 55% (31 December 2022: 30%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.



What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 2% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 2%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 32%).



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Euro Bond Fund

Legal entity identifier: U8E5120AOPVSYI2B4U46

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of in economic activities that qualify as environmentally sustainable under the % of sustainable investments **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	9.82%	Ireland
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	3.07%	United States
France Government International Bond 2.750% due 25/02/2029	Government Related	2.99%	France
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	Securitised	2.90%	United States
Japan Treasury Bills (0.245)% due 04/03/2024	Net Other Short Duration Instruments	2.78%	Japan
Uniform Mortgage-Backed Security, TBA 4.000% due 01/02/2054	Securitised	2.55%	United States
Japan Treasury Bills (0.216)% due 22/01/2024	Net Other Short Duration Instruments	2.20%	Japan
Italy Buoni Poliennali Del Tesoro 4.100% due 01/02/2029	Government Related	2.18%	Italy
France Government International Bond 2.500% due 24/09/2026	Government Related	2.00%	France
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	1.97%	United States
Japan Treasury Bills (0.174)% due 18/03/2024	Net Other Short Duration Instruments	1.84%	Japan
Spain Government International Bond 0.600% due 31/10/2029	Government Related	1.70%	Spain
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027	Government Related	1.58%	United States
Japan Treasury Bills (0.206)% due 13/02/2024	Net Other Short Duration Instruments	1.28%	Japan
Italy Buoni Poliennali Del Tesoro 1.750% due 01/07/2024	Government Related	1.20%	Italy

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

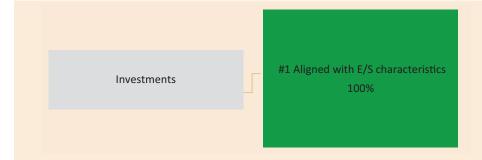


Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.

What was the asset allocation?



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Government Related	66.02%
Securitised	12.81%
Investment Grade Credit	11.84%
High Yield Credit	1.31%
Emerging Markets	1.88%
Net Other Short Duration Instruments	6.14%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

activitie	s that comply (with the EU Taxonomy'?	
	Yes:		
		In fossil gas	In nuclear energ
\checkmark	No		

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activitiesdirectly enable other activities to make a substantial contribution

substantial contribut to an environmental objective.

Transitional activities are

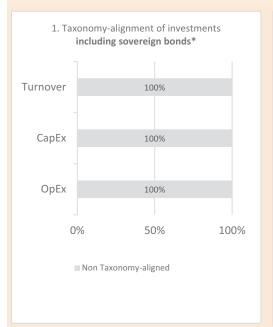
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

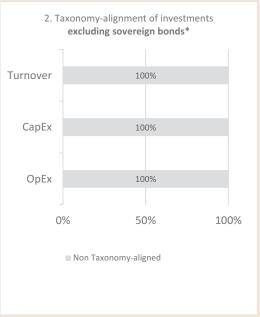
Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective—see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomyalignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

stainable Product name: Euro Credit Fund

Legal entity identifier: RJV2Q25HZY9ZSGZSMB60

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? No Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of __% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: __% not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good

The EU Taxonomy is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

governance practices.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



What were the top investments of this financial product?

The list includes the investments constituting **the** greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
European Union 0.000% due 04/10/2030	Government Related	2.44%	Supranational
European Financial Stability Facility 3.000% due 15/12/2028	Government Related	2.10%	Luxembourg
BNP Paribas S.A. 2.750% due 25/07/2028	Investment Grade Credit	1.95%	France
European Investment Bank 0.050% due 13/10/2034	Government Related	1.79%	Supranational
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	1.77%	Ireland
European Union 2.750% due 04/02/2033	Government Related	1.43%	Supranational
Uniform Mortgage-Backed Security, TBA 5.000% due 01/02/2054	Securitised	1.37%	United States
Region of lle de France 3.050% due 03/02/2033	Government Related	1.36%	France
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	1.26%	United States
BPCE S.A. 0.500% due 15/09/2027	Investment Grade Credit	1.24%	France
European Union 0.400% due 04/02/2037	Government Related	1.23%	Supranational
European Investment Bank 2.250% due 15/03/2030	Government Related	1.22%	Supranational
International Development Association 1.750% due 05/05/2037	Government Related	1.21%	Supranational
European Union 1.500% due 04/10/2035	Government Related	1.21%	Supranational
European Union 0.450% due 04/07/2041	Government Related	1.19%	Supranational

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.

Asset allocation

describes the share of investments in specific

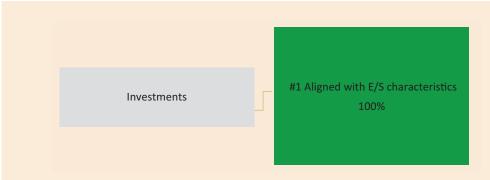
To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

What was the asset allocation?



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	58.29%
Government Related	37.71%
Securitised	6.37%
Emerging Markets	2.11%
High Yield Credit	1.51%
Net Other Short Duration Instruments	-5.99%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

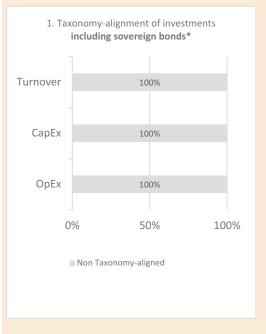
As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022 was 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

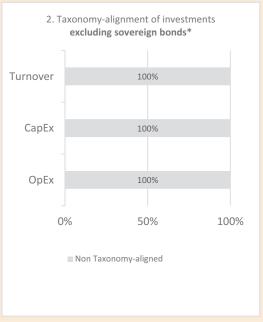
Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1? Yes: In fossil gas In nuclear energy No

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Euro Income Bond Fund

Legal entity identifier: SEK18YSZLD2OP25KSR60

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: __% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as of sustainable investments environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: ___% not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are

attained.

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that

the investment does not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable

investments with an environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Sector	% Net Assets	Country
Securitised	17.77%	United States
Securitised	12.01%	United States
Securitised	9.81%	United States
Net Other Short Duration Instruments	8.37%	Ireland
Securitised	3.70%	United States
Net Other Short Duration Instruments	3.38%	Japan
Securitised	2.18%	United States
Net Other Short Duration Instruments	2.06%	United Kingdom
Net Other Short Duration Instruments	2.02%	United Kingdom
Investment Grade Credit	1.76%	United Kingdom
High Yield Credit	1.22%	Ireland
Net Other Short Duration Instruments	1.16%	Japan
Securitised	1.12%	United States
Net Other Short Duration Instruments	1.11%	Netherlands
Investment Grade Credit	1.01%	Italy
	Securitised Securitised Securitised Net Other Short Duration Instruments Securitised Net Other Short Duration Instruments Securitised Net Other Short Duration Instruments Net Other Short Duration Instruments Investment Grade Credit High Yield Credit Net Other Short Duration Instruments Securitised Net Other Short Duration Instruments Net Other Short Duration Instruments Securitised Net Other Short Duration Instruments	Securitised 17.77% Securitised 12.01% Securitised 9.81% Net Other Short Duration Instruments Securitised 3.70% Net Other Short Duration Instruments Securitised 2.18% Net Other Short Duration Instruments Net Other Short Duration Instruments Net Other Short Duration Instruments Net Other Short Duration Instruments Investment Grade Credit 1.76% High Yield Credit 1.22% Net Other Short Duration Instruments Securitised 1.12% Net Other Short Duration Instruments Securitised 1.12%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



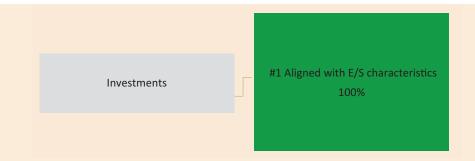
What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



- **#1** Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Securitised	57.62%
Investment Grade Credit	25.56%
Government Related	7.37%
High Yield Credit	6.64%
Emerging Markets	5.70%
Net Other Short Duration Instruments	-2.89%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

Yes:

In fossil gas

In nuclear energy



No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are among others have

activities for which lowcarbon alternatives are not yet available and greenhouse gas emission levels corresponding to the best performance.

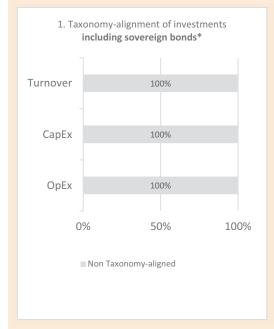
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

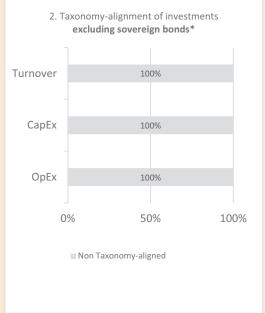
Sustainable Finance Disclosure Regulation and Taxonomy Regulation Disclosures (Unaudited) (Cont.)

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Euro Short-Term Fund

Legal entity identifier: U9SVFXJNHHFXARCR1V87

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: __% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as environmentally sustainable under the sustainable under the EU Taxonomy **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: ___% not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

governance practices.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are

attained.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	% Net Assets	Country
Switzerland Treasury Bills 1.625% due 29/02/2024	Government Related	2.11%	Switzerland
Japan Treasury Bills (0.217)% due 19/02/2024	Government Related	1.76%	Japan
Accunia European CLO DAC 4.863% due 20/01/2031	Securitised	1.50%	Ireland
Cedulas TDA Fondo de Titulizacion de Activos 3.875% due 23/05/2025	Investment Grade Credit	1.45%	Spain
France Treasury Bills 3.867% due 04/04/2024	Government Related	1.42%	France
BNZ International Funding Ltd. 0.625% due 03/07/2025	Investment Grade Credit	1.34%	New Zealand
Revocar UG 4.513% due 21/04/2036	Securitised	1.32%	Germany
Banca Monte dei Paschi di Siena SpA 2.875% due 16/07/2024	Investment Grade Credit	1.28%	Italy
Commonwealth Bank of Australia 4.928% due 09/12/2026	Investment Grade Credit	1.22%	Australia
Stratton Mortgage Funding PLC 6.069% due 25/09/2051	Securitised	1.21%	United Kingdom
Towd Point Mortgage Funding PLC 6.690% due 20/02/2045	Securitised	1.18%	United Kingdom
Towd Point Mortgage Funding PLC 5.891% due 20/10/2051	Securitised	1.01%	United Kingdom
Nordea Kredit Realkreditaktieselskab 1.000% due 01/10/2024	Investment Grade Credit	0.92%	Denmark
Deutsche Pfandbriefbank AG 6.220% due 26/04/2024	Investment Grade Credit	0.90%	Germany
Japan Treasury Bills (0.226)% due 15/01/2024	Government Related	0.89%	Japan

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



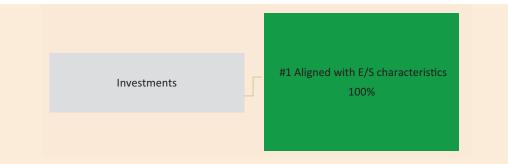
What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	52.17%
Net Other Short Duration Instruments	42.09%
Securitised	26.25%
Emerging Markets	0.18%
Government Related	-20.69%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy 12

that co	inply with the Lo	Taxonomy :	
	Yes:		
		In fossil gas	In nuclear energy
\checkmark	No		

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear** energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

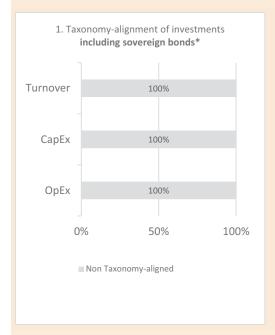
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

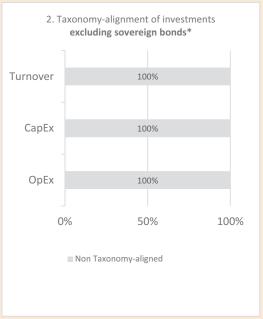
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: PIMCO European High Yield Bond Fund

Legal entity identifier: 549300HILDNB781VVQ39

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? ✓ No Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: __% as its objective a sustainable investment, it had a proportion of __% in economic activities that qualify as of sustainable investments environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: ___% not make any sustainable investments

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is

a classification system

laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.



How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

O/ NIat



What were the top investments of this financial product?

Largest investments	Sector	% Net Assets	Country
PIMCO ETFs plc - PIMCO Euro Short Maturity UCITS ETF	Net Other Short Duration Instruments	4.81%	Ireland
European Stability Mechanism Treasury Bills 3.849% due 23/05/2024	Net Other Short Duration Instruments	1.86%	International
Teva Pharmaceutical Finance Netherlands BV 1.875% due 31/03/2027	High Yield Credit	1.54%	Netherlands
Telecom Italia SpA 7.875% due 31/07/2028	High Yield Credit	1.45%	Italy
Virgin Media Secured Finance PLC 4.250% due 15/01/2030	High Yield Credit	1.38%	United Kingdom
Forvia SE 2.750% due 15/02/2027	High Yield Credit	1.14%	France
Cirsa Finance International SARL 4.500% due 15/03/2027	High Yield Credit	1.08%	Luxembourg
AT&T, Inc. 2.875% due 02/03/2025	Investment Grade Credit	1.07%	United States
Nexi SpA 2.125% due 30/04/2029	High Yield Credit	1.06%	Italy
Wintershall Dea Finance BV 2.499% due 20/04/2026	High Yield Credit	1.01%	Netherlands
Gatwick Airport Finance PLC 4.375% due 07/04/2026	High Yield Credit	0.96%	United Kingdom
Grifols S.A. 3.200% due 01/05/2025	High Yield Credit	0.96%	Spain
Verisure Holding AB 3.250% due 15/02/2027	High Yield Credit	0.94%	Sweden
Electricite de France S.A. 2.875% due 15/12/2026	Investment Grade Credit	0.91%	France
EP Infrastructure A/S 1.816% due 02/03/2031	Investment Grade Credit	0.91%	Czech Republic

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

> For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.



What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
High Yield Credit	72.33%
Government Related	20.87%
Investment Grade Credit	18.25%
Emerging Markets	0.32%
Net Other Short Duration Instruments	-11.77%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear** energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0%. This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third

party.				
		t invest in fossil gas and ith the EU Taxonomy¹?	d / or nuclea	r energy related
	Yes:			
		In fossil gas		In nuclear energy
\checkmark	No			

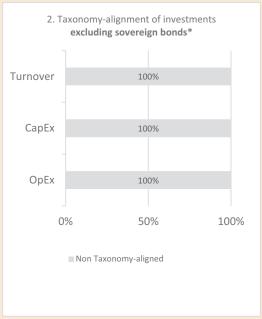
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0%.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments.

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Global Bond ESG Fund

Legal entity identifier: 549300PFJAUUMMOPU079

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with / characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of 18% in economic activities that qualify as of sustainable investments environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify as sustainable under the EU Taxonomy environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective ** * While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature It made sustainable investments with a It promoted E/S characteristics, but did social objective: % not make any sustainable investments



Principal adverse **impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainable

investment means an investment in an

economic activity that contributes to an environmental or social objective, provided that the investment does

not significantly harm any environmental or

social objective and that the investee companies follow good

governance practices.

The **EU Taxonomy** is

a classification system

establishing a list of

environmentally

economic activities.

That Regulation does

not lay down a list of

socially sustainable

economic activities. Sustainable investments with an

environmental objective might be aligned with the Taxonomy or not.

(EU) 2020/852,

sustainable

laid down in Regulation

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

-- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

-- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.



What were the top investments of this financial product?

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	9.20%	United States
Japan Treasury Bills (0.253)% due 26/02/2024	Net Other Short Duration Instruments	5.19%	Japan
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	3.70%	United States
Japan Treasury Bills (0.245)% due 04/03/2024	Net Other Short Duration Instruments	2.96%	Japan
Japan Treasury Bills (0.216)% due 22/01/2024	Net Other Short Duration Instruments	2.29%	Japan
Japan Treasury Bills (0.211)% due 29/01/2024	Net Other Short Duration Instruments	2.22%	Japan
Uniform Mortgage-Backed Security, TBA 5.500% due 01/02/2054	Securitised	1.79%	United States
Japan Treasury Bills (0.225)% due 26/02/2024	Net Other Short Duration Instruments	1.48%	Japan
Republic of Germany 0.000% due 15/08/2031	Government Related	1.45%	Germany
Uniform Mortgage-Backed Security 5.000% due 01/04/2053	Securitised	1.39%	United States
Uniform Mortgage-Backed Security 4.500% due 01/10/2052	Securitised	1.36%	United States
Japan Government International Bond 0.005% due 01/10/2024	Net Other Short Duration Instruments	1.36%	Japan
Japan Treasury Bills (0.271)% due 09/01/2024	Net Other Short Duration Instruments	1.35%	Japan
Uniform Mortgage-Backed Security 5.500% due 01/05/2053	Securitised	1.29%	United States
Uniform Mortgage-Backed Security, TBA 5.000% due 01/01/2054	Securitised	1.13%	United States

The list includes the investments constituting the greatest proportion **of investments** of the financial product during the reference period which is: as at 31 December 2023

> For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

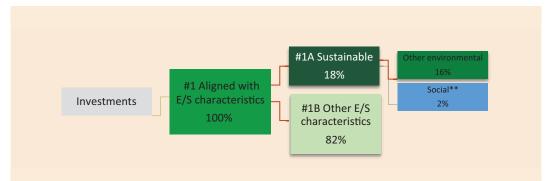


What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category #1A Sustainable covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 18% of its net assets in sustainable investments (31 December 2022: 15%). 16% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 14%).

**The Fund also held 2% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 1%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

In which economic sectors were the investments made?

Sector	% of Net Assets
Government Related	52.34%
Securitised	31.33%
Investment Grade Credit	13.30%
Inflation Linked	4.05%
Emerging Markets External	3.64%
Covered Bonds and Pfandbriefe	2.00%
Other	0.17%
Municipals	0.10%
Emerging Markets Local	-0.71%
Net Other Short Duration Instruments	-6.22%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear** energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been regioused by any other third party.

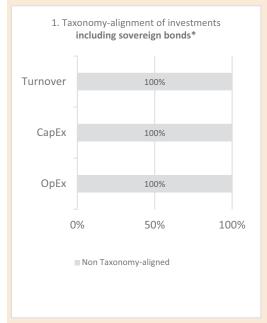
reviewed by any other third	a party.	
	l product invest in fossil gas and / omply with the EU Taxonomy¹?	or nuclear energy related
Yes:		
	In fossil gas	In nuclear energy
✓ No		

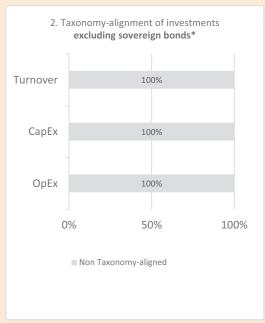
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 16% (31 December 2022: 14%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.





What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 2% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (31 December 2022: 1%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 18% of its net assets in sustainable investments (31 December 2022: 15%).



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Global Investment Grade Credit ESG Fund Legal entity identifier: 5493005HZUTWLN5JSJ59

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and

that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with

the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?				
• • Yes	● ✓ No			
It made sustainable investments with an environmental objective:% in economic activities that qualify as environmentally sustainable under the EU Taxonomy in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 57% of sustainable investments with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective** **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments acquired by the Fund should be considered incidental in nature			
It made sustainable investments with a social objective:%	It promoted E/S characteristics, but did not make any sustainable investments			



Principal adverse **impacts** are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.

% Net

Assets

Country



Largest investments

What were the top investments of this financial product?

Sector

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	Assets	Country
Uniform Mortgage-Backed Security, TBA 6.000% due 01/02/2054	Securitised	5.22%	United States
U.S. Treasury Bonds 2.375% due 15/02/2042	Government Related	2.08%	United States
U.S. Treasury Bonds 4.750% due 15/11/2043	Government Related	1.67%	United States
U.S. Treasury Bonds 3.250% due 15/05/2042	Government Related	1.57%	United States
U.S. Treasury Notes 4.250% due 31/05/2025	Government Related	1.41%	United States
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Government Related	1.34%	United States
U.S. Treasury Bonds 2.000% due 15/11/2041	Government Related	1.32%	United States
European Union 2.750% due 04/12/2037	Government Related	1.26%	Supranational
U.S. Treasury Bonds 4.000% due 15/11/2042	Government Related	1.24%	United States
U.S. Treasury Bonds 2.250% due 15/05/2041	Government Related	1.02%	United States
Uniform Mortgage-Backed Security, TBA 4.000% due 01/02/2054	Securitised	0.94%	United States
Uniform Mortgage-Backed Security 5.000% due 01/07/2053	Securitised	0.90%	United States
BNG Bank NV 3.250% due 29/08/2033	Government Related	0.75%	Netherlands

Largest investments	Sector	% Net Assets	Country
Uniform Mortgage-Backed Security, TBA 4.000% due 01/01/2054	Securitised	0.61%	United States
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033	Government Related	0.56%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



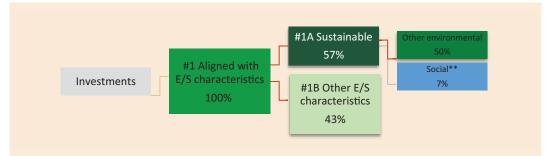
What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.



What was the asset allocation?

Asset allocation describes the share of investments in specific assets.



- #1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- #2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category #1B Other E/S characteristics covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 60%). 50% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 55%).

**The Fund also held 7% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 5%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

In which economic sectors were the investments made?

Sector	% of Net Assets
Investment Grade Credit	67.29%
Government Related	28.55%
Securitised	11.45%
High Yield Credit	2.21%
Emerging Markets	1.96%
Municipal/Other	0.22%
Net Other Short Duration Instruments	-11.68%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

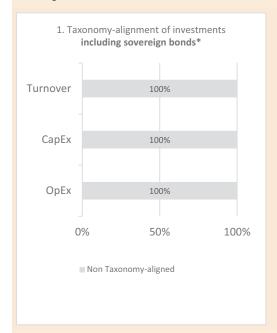
been reviewed by	any other third party	у.	'	,
	-	invest in fossil gas ant th the EU Taxonomy¹?		energy related
	Yes:			
		In fossil gas		In nuclear energy
\checkmark	No			

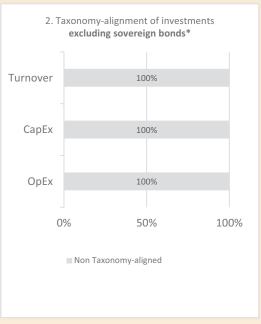
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022 was 0%).



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 50% (31 December 2022: 55%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisorsireland.



What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 7% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (the figure as at 31 December 2022 was 5%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 57% of its net assets in sustainable investments (31 December 2022: 60%).



2020/852.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Global Low Duration Real Return Fund

Legal entity identifier: 5493004EUSX3DN7B3B79

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? Yes No It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: __% as its objective a sustainable investment, it had a proportion of % in economic activities that qualify as of sustainable investments environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the **EU Taxonomy** with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: ___% not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

governance practices.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

What were the top investments of this financial product?

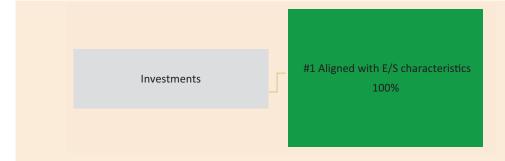
Sector	% Net Assets	Country
Inflation Linked	8.69%	United States
Inflation Linked	6.93%	United Kingdom
Net Other Short Duration Instruments	6.07%	United States
Inflation Linked	5.85%	United States
Inflation Linked	5.74%	United States
Inflation Linked	5.67%	United States
Inflation Linked	5.46%	United States
Inflation Linked	5.43%	United States
Inflation Linked	5.40%	Italy
Inflation Linked	4.83%	United States
Net Other Short Duration Instruments	4.76%	United States
Securitised	4.63%	United States
Inflation Linked	4.54%	United States
Inflation Linked	4.40%	United States
Inflation Linked	4.37%	United States
	Inflation Linked Inflation Linked Net Other Short Duration Instruments Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked Inflation Linked	Inflation Linked 8.69% Inflation Linked 6.93% Net Other Short Duration Instruments Inflation Linked 5.85% Inflation Linked 5.74% Inflation Linked 5.67% Inflation Linked 5.46% Inflation Linked 5.46% Inflation Linked 5.43% Inflation Linked 4.83% Net Other Short Duration Instruments Securitised 4.63% Inflation Linked 4.54% Inflation Linked 4.54%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.





#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/ or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Inflation Linked	108.39%
Securitised	11.69%
Covered Bonds and Pfandbriefe	2.95%
Net Other Short Duration Instruments	2.79%
Emerging Markets Local	0.25%
Investment Grade Credit	0.08%
High Yield Credit	0.05%
Government Related	-26.20%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy¹?

Yes:

In fossil gas In nuclear energy

No

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

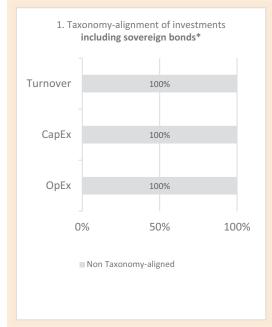
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

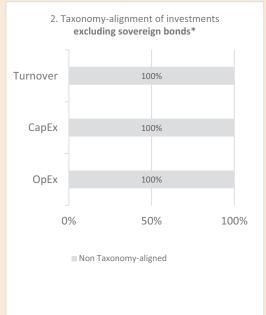
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities. That Regulation does

not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Global Real Return Fund Legal entity identifier: TJC21SOQHOBNQ288A280

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective? No Yes It promoted Environmental/Social (E/S) It made sustainable investments with characteristics and while it did not have an environmental objective: % as its objective a sustainable investment, it had a proportion of __% in economic activities that qualify of sustainable investments as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that qualify as environmentally in economic activities that do not qualify sustainable under the EU Taxonomy as environmentally sustainable under the **EU Taxonomy** with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective It made sustainable investments with a It promoted E/S characteristics, but did social objective: __% not make any sustainable investments



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund promoted environmental and/or social characteristics by operating an exclusion strategy. The Fund also promoted environmental and/or social characteristics by actively engaging with certain issuers as applicable (examples of such engagement included material climate related matters) which for example, included encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitments.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, as well as the Investment Advisor's implementation of its issuer engagement policy. The Fund's exclusion strategy applies to 100% of its direct investments.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers principally involved in coal and unconventional oil (such as arctic oil and oil sands). In addition, the Investment Advisor referred to globally accepted norms such as the UN Global Compact Principles, where appropriate.



...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?"

Sustainability **indicators** measure how the environmental or social characteristics promoted by the financial product are attained.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	Assets	Country
U.S. Treasury Inflation Protected Securities 0.125% due 15/07/2031	Inflation Linked	7.10%	United States
U.S. Treasury Inflation Protected Securities 0.500% due 15/01/2028	Inflation Linked	4.20%	United States
Uniform Mortgage-Backed Security, TBA 4.500% due 01/02/2054	Securitised	4.01%	United States
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2025	Inflation Linked	3.24%	United States
ltaly Buoni Poliennali Del Tesoro 1.400% due 26/05/2025	Inflation Linked	3.20%	Italy
U.S. Treasury Inflation Protected Securities 1.625% due 15/10/2027	Inflation Linked	3.17%	United States
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Inflation Linked	3.02%	United States
U.S. Treasury Inflation Protected Securities 0.250% due 15/07/2029	Inflation Linked	2.88%	United States
ltaly Buoni Poliennali Del Tesoro 1.300% due 15/05/2028	Inflation Linked	2.75%	Italy
Uniform Mortgage-Backed Security, TBA 6.500% due 01/02/2054	Securitised	2.51%	United States
United Kingdom Gilt 1.250% due 22/11/2032	Inflation Linked	2.39%	United Kingdom
Kreditanstalt fuer Wiederaufbau 3.125% due 10/10/2028	Government Related	2.38%	Germany
U.S. Treasury Inflation Protected Securities 0.125% due 15/01/2030	Inflation Linked	2.32%	United States
Japan Government International Bond 0.100% due 10/03/2029	Inflation Linked	2.32%	Japan
U.S. Treasury Inflation Protected Securities 0.125% due 15/04/2026	Inflation Linked	2.27%	United States

% Net

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

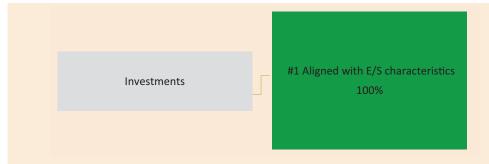


What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics as at 31 December 2023 is provided below.

Asset allocation describes the share of investments in specific assets.





#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

As at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments (31 December 2022: 100%). Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.

In which economic sectors were the investments made?

Sector	% of Net Assets
Inflation Linked	108.31%
Securitised	14.16%
Net Other Short Duration Instruments	4.35%
Covered Bonds and Pfandbriefe	2.71%
Emerging Market Local	0.24%
Investment Grade Credit	0.16%
High Yield Credit	0.04%
Emerging Market External	0.01%
Government Related	-29.98%

For the purposes of compiling the information disclosed above, the holdings of the Fund as at 31 December 2023 have been used.

To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been reviewed by any other third party.

Did the financial product invest in fossil gas and / or nuclear energy related activities that comply with the EU Taxonomy1?

	Υ	es

In fossil gas In nuclear energy



No

To comply with the EU Taxonomy, the criteria for fossil gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution

to an environmental objective.

Transitional activities are

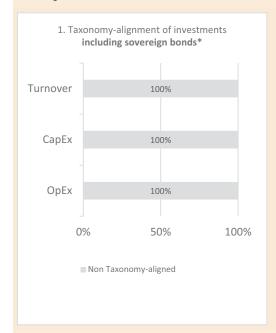
activities for which lowcarbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

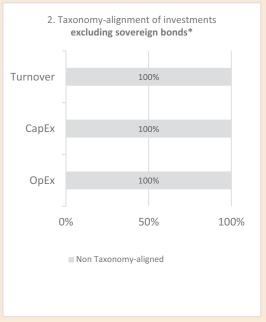
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures



What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's direct investments were considered to promote environmental and/or social characteristics as the Fund's exclusion strategy was applied to all of its direct investments. (31 December 2022: 100%).

Minimum environmental or social safeguards were provided for such direct investments only and did not apply to indirect investments.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate related matters) including for example by encouraging issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

ANNEX IV

Periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Low Duration Opportunities ESG Fund Legal entity identifier: 549300M7ZPBX56GB2C41

investment means an investment in an economic activity that

contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

Sustainable

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of environmentally sustainable economic activities.

That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Environmental and/or social characteristics

Did this financial product have a sustainable investment objective?						
• • Yes	● ✓ No					
It made sustainable investments with an environmental objective:% in economic activities that qualify as environmentally sustainable under the EU Taxonomy in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy	It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of 60% of sustainable investments with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy with a social objective** **While the Fund did invest in sustainable investments with a social objective during the period covered by this report, it has not made any commitment to invest in this category of investments and consequently any such investments					
It made sustainable investments with a social objective:%	acquired by the Fund should be considered incidental in nature It promoted E/S characteristics, but did not make any sustainable investments					



To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Fund's approach to sustainable investing is through the promotion of environmental and/or social characteristics (while the Fund does not have sustainable investment as its objective, it seeks to invest a portion of its assets in sustainable investments).

As detailed below, the sustainable investments held by the Fund during the reference period contributed to the environmental objectives of climate change adaptation and/or climate change mitigation.

Derivatives (with the exception of index derivatives) held by the Fund during the period were screened against the exclusion strategy implemented by the Investment Advisor and accordingly were used to promote the environmental and/or social characteristics promoted by the Fund.

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

How did the sustainability indicators perform?

The attainment of each of the environmental and/or social characteristics promoted by the Fund was measured through the Investment Advisor's implementation of its exclusion strategy, issuer engagement policy and investment in certain ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") which enable issuers to raise capital to fund projects with positive environmental benefits as well as in the debt of issuers demonstrating leadership in addressing risk and opportunities around climate related change.

For example, the Fund's exclusion strategy resulted in the exclusion of certain sectors including issuers involved in Fossil Fuel related sectors (including issuers engaged principally in the oil industry, including extraction, production, refining, transportation, or the mining and sale of coal and coal-fired generation).

In addition, as part of the Fund's screening process, the Investment Advisor referred to globally accepted norms, such as, the UN Global Compact Principles and the UN Guiding Principles on Business and Human Rights, where appropriate.

...and compared to previous periods?

Information on the historical comparison of the Fund's sustainability-related investments is available below in response to the question "What was the proportion of sustainability-related investments?".

What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?

The Fund's underlying sustainable investments contributed to the environmental objectives of climate change mitigation and climate change adaptation during the reference period which was achieved in a variety of ways, including by way of example, investment in ESG Fixed Income Securities (as further described in the section of the Prospectus entitled "ESG Fixed Income Securities") including green bonds.

How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?

The Fund's sustainable investments were assessed to seek to ensure that they do not cause significant harm to any environmental or social objective. This assessment was carried out by the Investment Advisor's application of various adverse sustainability indicators, including but not limited to, exposure to Fossil Fuel related sectors (as described above) and greenhouse gas emissions.

--- How were the indicators for adverse impacts on sustainability factors taken into account?

Securities were selected according to the Investment Advisor's internal sustainability screening process. This screening process includes consideration of adverse impacts on sustainability factors including exposure to the Fossil Fuel related sectors (as described above) and exposure to military weapons. The Investment Advisor sought to mitigate principal adverse impacts including, for example, through its exclusion strategy and issuer engagement.

-- Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Investment Advisor satisfied itself that sustainable investments were aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights through the use of UNGC (UN Global Compact) controversies screening along with other tools including ESG scores and research as part of the investment due diligence process.

The EU Taxonomy sets out a "do no significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the Union criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the Union criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

Principal adverse impacts are described as those impacts of investment decisions that "result in negative effects on sustainability factors" while sustainability factors are defined as "environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters". The Investment Advisor sought to consider principal adverse impacts as part of the investment process and used a combination of methods to help mitigate principal adverse impacts including exclusions and issuer engagement.

The Fund considered the principal adverse impacts of investment decisions on sustainability factors (including but not limited to, exposure to the Fossil Fuel related sectors (as described above), the military weapons sector and greenhouse gas emissions) during the reference period.

% Net



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: as at 31 December 2023

Largest investments	Sector	Assets	Country
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	Securitised	18.83%	United States
U.S. Treasury Notes 5.000% due 30/09/2025	Government Related	7.75%	United States
Uniform Mortgage-Backed Security 5.000% due 01/05/2053	Securitised	7.57%	United States
Sumitomo Mitsui Trust Bank Ltd. 5.500% due 09/03/2028	Investment Grade Credit	3.93%	Japan
Uniform Mortgage-Backed Security, TBA 3.500% due 01/02/2054	Securitised	3.88%	United States
NatWest Group PLC 4.067% due 06/09/2028	Investment Grade Credit	2.16%	United Kingdom
Mizuho Financial Group, Inc. 3.490% due 05/09/2027	Investment Grade Credit	2.13%	Japan
St. Paul's CLO DAC 4.715% due 15/01/2032	Net Other Short Duration Instruments	2.08%	Ireland
Mizuho Financial Group, Inc. 0.214% due 07/10/2025	Investment Grade Credit	2.01%	Japan
NTT Finance Corp. 0.082% due 13/12/2025	Investment Grade Credit	2.00%	Japan
Uniform Mortgage-Backed Security 5.000% due 01/10/2053	Securitised	1.90%	United States
U.S. Treasury Inflation Protected Securities 1.375% due 15/07/2033	Inflation Linked	1.89%	United States
U.S. Treasury Inflation Protected Securities 1.125% due 15/01/2033	Inflation Linked	1.88%	United States
U.S. Treasury Inflation Protected Securities 0.625% due 15/07/2032	Inflation Linked	1.86%	United States
Uniform Mortgage-Backed Security 5.500% due 01/08/2053	Securitised	1.85%	United States

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

Information on the proportion of the Fund which promoted environmental/social characteristics and the proportion of the Fund invested in sustainable investments as at 31 December 2023 is provided below.

What was the asset allocation?



- **#1 Aligned with E/S characteristics** includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.
- **#2 Other** includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category #1A Sustainable covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

As at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As at 31 December 2023, the Fund invested 60% of its net assets in sustainable investments (31 December 2022: 29%). 59% of net assets were invested in sustainable investments which contributed to an environmental objective (31 December 2022: 28%).

**The Fund also held 1% of net assets in sustainable investments which contribute to a social objective (31 December 2022: 1%). It should be noted that the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective and such investments should be considered incidental in nature.

In which economic sectors were the investments made?

Sector	% of Net Assets
Securitised	35.24%
Investment Grade Credit	34.35%
Net Other Short Duration Instruments	33.25%
Inflation Linked	5.63%
High Yield Credit	2.05%
Emerging Markets External	0.01%
Government Related	-10.53%

For the purposes of compiling the information disclosed above, the investments of the Fund as at 31 December 2023 have been used.

To comply with the EU Taxonomy, the criteria for **fossil** gas include limitations on emissions and switching to renewable power or low-carbon fuels by the end of 2035. For nuclear energy, the criteria include comprehensive safety and waste management rules.

Enabling activities

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are

activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

As at 31 December 2023, the percentage of investments that were aligned with the EU Taxonomy is 0% (31 December 2022: 0%). This figure has not been subject to an assurance provided by an auditor nor has it been

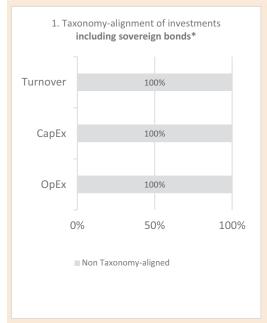
reviewed by any	other third party.	,		,
	-	invest in fossil gas and the the EU Taxonomy¹?	/ or nuclea	r energy related
	Yes:			
		In fossil gas		In nuclear energy
\checkmark	No			

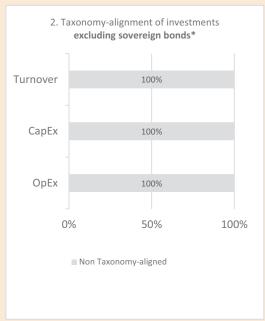
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- turnover reflecting the share of revenue from green activities of investee companies
- capital expenditure (CapEx) showing the green investments made by investee companies, e.g. for a transition to a green economy.
- operational expenditure (OpEx) reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.





^{*} For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures

What was the share of investments made in transitional and enabling activities?

As at 31 December 2023, the proportion of investments of the Fund in transitional and enabling activities during the reference period was 0% (31 December 2022: 0%).



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

The Fund does not commit to invest in investments aligned with the EU Taxonomy but does commit to invest in sustainable investments which contribute to an environmental objective. As at 31 December 2023, the proportion of sustainable investments of the Fund which contributed to an environmental objective which were not assessed against the EU Taxonomy and therefore categorised as "Other Environmental" investments above is 59% (31 December 2022: 28%). For further information with respect to sustainability-related data availability and data challenges please refer to https://europe.pimco.com/en-eu/our-firm/global-advisors-ireland.



What was the share of socially sustainable investments?

As noted above, as at 31 December 2023, the Fund held 1% of net assets in sustainable investments which contributed to a social objective during the period covered by these financial statements (the figure as at 31 December 2022 was 1%). As the Fund has not made any commitment to invest in sustainable investments which contribute to a social objective, such investments should be considered incidental in nature.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As noted above, as at 31 December 2023, 100% of the Fund's investments were considered to promote environmental and/or social characteristics because all of the Fund's investments (with the exception of index derivatives) were screened against its exclusion strategy (31 December 2022: 100%).

As outlined in greater detail above, as at 31 December 2023, the Fund invested 60% of its net assets in sustainable investments (31 December 2022: 29%).





What actions have been taken to meet the environmental and/or social characteristics during the reference period?

During the reference period, the Investment Advisor actively engaged with certain issuers as applicable (examples of such engagement included material climate and biodiversity related matters), including for example, by seeking to encourage issuers to align to the Paris Agreement, adopt science-based targets for carbon emissions reduction and/or broadly advance their sustainability commitment.

AZD	y Abbreviations: Australia and New Zealand Banking Group	CSN	Credit Suisse AG (New York)	MEI	Merrill Lynch International
BOA	Bank of America N.A.	DBL	Deutsche Bank AG London	MSC	Morgan Stanley & Co. LLC.
ВОМ	Bank of Montreal	DEU	Deutsche Bank Securities, Inc.	MYC	Morgan Stanley Capital Services LLC
BOS	BofA Securities, Inc.	DUB	Deutsche Bank AG	MYI	Morgan Stanley & Co. International PLC
BPG	BNP Paribas Securities Corp.	FAR	Wells Fargo Bank National Association	NGF	Nomura Global Financial Products, Inc.
BPS	BNP Paribas S.A.	FBF	Credit Suisse International	NOM	Nomura Securities International, Inc.
BRC	Barclays Bank PLC	FCT	Credit Suisse Capital LLC	RBC	Royal Bank of Canada
BSH	Banco Santander S.A New York Branch		Fixed Income Clearing Corporation	RCY	Royal Bank of Canada
BSN	The Bank of Nova Scotia - Toronto	GLM	Goldman Sachs Bank USA	RCE	Royal Bank of Canada Europe Limited
BSS	Banco Santander S.A.	GRE	NatWest Markets Securities, Inc.	RYL	NatWest Markets Plc
BYL	Barclays Bank PLC London Branch	GSC	Goldman Sachs & Co. LLC	SAL	Citigroup Global Markets, Inc.
BYR	The Bank of Nova Scotia - Toronto	GST	Goldman Sachs International	SCX	Standard Chartered Bank, London
CBK CDI	Citibank N.A.	HUS IND	HSBC Bank USA N.A. Crédit Agricole Corporate and Investment	SGY	Societe Generale, NY Societe Generale Paris
CEW	Natixis Singapore Canadian Imperial Bank of Commerce	IND	Bank S.A.	SSB	State Street Bank and Trust Co.
CLVV	World Markets	JLN	JP Morgan Chase Bank N.A. London	STR	State Street FICC Repo
CIB	Canadian Imperial Bank of Commerce	JML	JP Morgan Securities Plc	TDM	TD Securities (USA) LLC
CKL	Citibank N.A. London	JPM	JP Morgan Chase Bank N.A.	TOR	The Toronto-Dominion Bank
CLY	Crédit Agricole Corporate and	JPS	J.P. Morgan Securities LLC	UAG	UBS AG Stamford
	Investment Bank	MAC	Macquarie Bank Limited	UBS	UBS Securities LLC
СОМ	Commerz Bank AG	MBC	HSBC Bank Plc	WFS	Wells Fargo Securities, LLC
Currency Abl					
AED	UAE Dirham	HKD	Hong Kong Dollar	QAR	Qatari Riyal
ARS	Argentine Peso	HUF	Hungarian Forint	RON	Romanian New Leu
AUD	Australian Dollar	IDR	Indonesian Rupiah	RSD	Serbian Dinar
BRL	Brazilian Real	ILS	Israeli Shekel	RUB	Russian Ruble
CAD	Canadian Dollar	INR	Indian Rupee	SEK	Swedish Krona
CHF	Swiss Franc	JPY (or ¥)	Japanese Yen	SGD	Singapore Dollar
CLP CNH	Chilean Peso Chinese Renminbi (Offshore)	KES KRW	Kenyan Schilling South Korean Won	THB TRY	Thai Baht Turkish New Lira
CNY	Chinese Renminbi (Mainland)	KZT	Kazakhstani Tenge	TWD	Taiwanese Dollar
COP	Colombian Peso	MXN	Mexican Peso	UGX	Ugandan Shilling
CZK	Czech Koruna	MYR	Malaysian Ringgit	USD (or \$)	United States Dollar
DKK	Danish Krone	NGN	Nigerian Naira	UYU	Uruguayan Peso
DOP	Dominican Peso	NOK	Norwegian Krone	VND	Vietnamese Dong
EGP	Egyptian Pound	NZD	New Zealand Dollar	ZAR	South African Rand
EUR (or €)	Euro	PEN	Peruvian New Sol	ZMW	Zambian Kwacha
GBP (or £)	British Pound	PHP	Philippine Peso		
GHS	Ghanaian Cedi	PLN	Polish Zloty		
Exchange Ab	obreviations:				
BIST	Borsa Instanbul Exchange	EUREX	Eurex Exchange	ICE	IntercontinentalExchange®
CBOE	Chicago Board Options Exchange	FTSE	Financial Times Stock Exchange	ОТС	Over the Counter
	1.411		_		
	d Abbreviations:				
ABX.HE	Asset-Backed Securities Index -	CPTFEMU	Eurozone HICP ex-Tobacco Index	PrimeX.ARM	Prime Mortgage-Backed Securities Index
	Home Equity	CPURNSA	Consumer Price All Urban Non-Seasonally		Adjustable Rate Mortgage
ACS	Algonquin Cityfates Natural Gas Basis	B.4.V	Adjusted Index	S&P 500	Standard & Poor's 500 Index
ABABIAY	Futures Index	DAX	Deutscher Aktien Index 30	S&P CNX Nifty	Standard & Poor's Nifty 50 Index
AMNAX	Alerian Midstream Energy Total	FRCPXTOB	France Consumer Price ex-Tobacco Index		Swiss Average Rate Overnight
BCOMF1TC	Return Index	FTSE/JSE	South African Performance Index	SET 50	Thailand Equity Index
PCOINL LIC	Bloomberg Commodity Index 1-Month Forward Total Return	FTSE/MIB	Borsa Italiana's 40 Most Liquid/ Capitalised Italian Shares Equity Index	SIBCSORA	Singapore Overnight Rate Average Secured Overnight Financing Rate
BCOMTR	Bloomberg Commodity Index Total Return	IREY 35	Spanish Continuous Exchange Index	SONIA	Sterling Overnight Index Average
BCOMTR1	Bloomberg Custom Commodity Index	IBR	Indicador Bancario de Referencia	SONIO	Sterling Overnight Index Average Sterling Overnight Interbank Average Rat
BOVESPA	Brazil Bovespa Index	IXUTR		SORA	Singapore Overnight Rate Average
CAC	Cotation Assistée en Continu	JMABDEWU	J.P. Morgan Custom Commodity Index	SPI 200	Australian Equity Futures Index
CAONREPO		JMABNIU5	J.P. Morgan Custom Commodity Index	SPSIHOTR	S&P Homebuilders Select Industry
CDX.EM	Credit Derivatives Index -	KOSPI	Korea Composite Stock Price Index		Index (TR)
	Emerging Markets	KOSPI2	Korea Stock Exchange KOSPI 200 Index	SRFXON3	Swiss Overnight Rate Average (6PM)
CDX.HY	Credit Derivatives Index - High Yield	MUTKCALM	Tokyo Overnight Average Rate	TOPIX	Tokyo Price Index
CDX.IG	Credit Derivatives Index -	NASDAQ	National Association of Securities	TRNGLU	FTSE EPRA/NAREIT Developed Index Net
	Investment Grade	-	Dealers Automated Quotations		TRI USD
CIXBSTR3	Custom Commodity Index	NDUEACWF	MSCI ACWI Index Future	UKRPI	United Kingdom Retail Prices Index
	Commercial Mortgage-Backed Index	OMXS30	Stockholm 30 Index	VSTOXX	Euro Stoxx 50 Volatility Index
CMBX	China Fiving Dana Datas 7 Day	PIMCODBU	PIMCO Custom Commodity Basket	WIG20	Capitalisation-weighted Stock Market
CMBX CNREPOFIX	China Fixing Repo Rates 7-Day				
CMBX CNREPOFIX	Euro Area All Items Non-Seasonally				
CMBX CNREPOFIX					Index of the 20 largest companies on the Warsaw Stock Exchange
CMBX CNREPOFIX CPALEMU	Euro Area Åll Items Non-Seasonally Adjusted Index				
CMBX CNREPOFIX CPALEMU Municipal Bo	Euro Area All Items Non-Seasonally Adjusted Index and or Agency Abbreviations:	ст	State		
CMBX CNREPOFIX CPALEMU	Euro Area Åll Items Non-Seasonally Adjusted Index	ST	State		

Other Abbreviations:

ABS ALT	Asset-Backed Security Alternate Loan Trust	HIBOR JIBAR	Hong Kong Interbank Offered Rate Johannesburg Interbank Agreed Rate	RMBS SHIR	Residential Mortgage-Backed Security Shekel Overnight Interest Rate
BABs	Build America Bonds	JSC	Joint Stock Company	STIBOR	Stockholm Interbank Offered Rate
BBR	Bank Bill Rate	KLIBOR	Kuala Lumpur Interbank Offered Rate	STRIPS	Separate Trading of Registered Interest and
BBSW	Bank Bill Swap Reference Rate	KORIBOR	Korea Interbank Offered Rate		Principal of Securities
BRL-CDI	Brazil Interbank Deposit Rate	LIBOR	London Interbank Offered Rate	TAIBOR	Taipei Interbank Offered Rate
BTP	Buoni del Tesoro Poliennali "Long-term	MIBOR	Mumbai Interbank Offered Rate	TBA	To-Be-Announced
	Treasury Bond"	MSCI	Morgan Stanley Capital International	TBD	To-Be-Determined
CBO	Collateralised Bond Obligation	NIBOR	Norwegian Interbank Offered Rate	TBD%	Interest rate to be determined when loan
CDI	Brazil Interbank Deposit Rate	OAT	Obligations Assimilables du Trésor		settles or at the time of funding
CDO	Collateralised Debt Obligation	OIS	Overnight Index Swap	TELBOR	Tel Aviv Inter-Bank Offered Rate
CHILIBOR	Chile Interbank Offered Rate	PIK	Payment-in-Kind	THB-THORON	Thai Overnight Repurchase Rate
CLO	Collateralised Loan Obligation	PRIBOR	Prague Interbank Offered Rate	TIIE	Tasa de Interés Interbancaria de Equilibrio
CMBS	Collateralised Mortgage-Backed Security	REIT	Real Estate Investment Trust		"Equilibrium Interbank Interest Rate"
DAC	Designated Activity Company	REMIC	Real Estate Mortgage Investment Conduit	WIBOR	Warsaw Interbank Offered Rate
EURIBOR	Euro Interbank Offered Rate				

MANAGER

PIMCO Global Advisors (Ireland) Limited, Third Floor, Harcourt Building, Harcourt Street, Dublin, D02 F721, Ireland.

INVESTMENT ADVISORS

Pacific Investment Management Company LLC, 650 Newport Center Drive, Newport Beach, California 92660, USA.

PIMCO Europe Ltd., 11 Baker Street, London W1U 3AH, United Kingdom.

PIMCO Asia Pte Ltd., 8 Marina View, #30-01, Asia Square Tower 1, Singapore 018960.

PIMCO Europe GmbH, Seidlstrasse 24-24a, 80335 Munich, Germany.

ADMINISTRATOR

State Street Fund Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

DEPOSITARY

State Street Custodial Services (Ireland) Limited, 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

DISTRIBUTORS

PIMCO Europe GmbH, Seidlstrasse 24-24a, 80335 Munich, Germany.

PIMCO Europe Ltd., 11 Baker Street, London W1U 3AH, United Kingdom.

PIMCO Asia Pte Ltd., 8 Marina View, #30-01, Asia Square Tower 1, Singapore 018960.

PIMCO Asia Limited, 22nd Floor, Suite 2201, Two International Finance Centre, 8 Finance Street, Central, Hong Kong.

PIMCO Australia Pty Ltd., Level 19, 5 Martin Place, 363 George Street, Sydney, New South Wales 2000, Australia.

AUSTRIAN PAYING AGENT

UniCredit Bank Austria AG, Schottengasse 6-8, 1010 Wien, Austria.

SINGAPORE REPRESENTATIVE

PIMCO Asia Pte Ltd., 8 Marina View, #30-01, Asia Square Tower 1, Singapore 018960.

ITALIAN CORRESPONDENT BANKS

Allianz Bank Financial Advisors S.p.A., Piazza Velasca, 7/9, 20122 Milan, Italy.

State Street Bank International GmbH – Succursale Italia, Via Ferrante Aporti, 10, Milan, Italy.

Société Générale Securities Services S.p.A. ("SGSS"), Via Santa Chiara, 19, Turin, Italy.

AllFunds Bank S.A.U., Succursale di Milano, Via Bocchetto, 6, 20123 Milan, Italy.

Banca Sella Holding S.p.A., Piazza Gaudenzio Sella, 1, 13900 Biella, Italy.

Monte dei Paschi di Siena S.p.A., Via Verii, 14, Mantova, Italy.

RBC Investor Services Bank S.A., Milan Branch, Via Vittor Pisani, 26, 20124 Milano, Italy.

CACEIS Bank, Italy Branch, Piazza Cavour 2, 20121 Milano, Italy.

HONG KONG REPRESENTATIVE

PIMCO Asia Limited, 22nd Floor, Suite 2201, Two International Finance Centre, 8 Finance Street, Hong Kong.

LUXEMBOURG PAYING AND REPRESENTATIVE AGENT

Société Générale Luxembourg, (Centre opérationel / FED), 28-32, Place de la Gare, L-1616, Luxembourg.

SWISS PAYING AGENT AND REPRESENTATIVE

BNP PARIBAS Paris, Zurich branch, Selnaustrasse 16, 8002 Zurich, Switzerland.

UNITED KINGDOM REPRESENTATIVE

PIMCO Europe Ltd., 11 Baker Street, London W1U 3AH, United Kingdom.

BELGIAN PAYING AGENT

ABN AMRO BANK S.A., Borsbeeksebrug 30, 2600 Antwerp, Belgium.

GERMAN PAYING AND INFORMATION AGENT

Marcard, Stein & Co AG, Ballindamm 36, 20095 Hamburg, Germany.

PORTUGAL PAYING AGENT

Banco Activobank (Portugal) S.A., Rua Augusta 86, 1149-023, Lisboa, Portugal.

SWEDEN PAYING AGENT

SEB Merchant Banking, SE-106 40, Stockholm, Sweden.

GREEK PAYING AGENT

Eurobank Asset Management M.F.M.C., 10 Stadiou Street, GR 10564 Athens, Greece.

HUNGARY PAYING AGENT

European Investment Centre, Tomasikova 64, 831 04 Bratislava, Slovak Republic.

CZECH REPUBLIC PAYING AGENT

European Investment Centre, Veveří 2581/102, 616 00 Brno, Czech Republic.

FRENCH CENTRALISING AND FINANCIAL AGENT

Société Générale, 29, Boulevard Haussmann, 75009 Paris, France.

LIECHTENSTEIN PAYING AGENT

LGT Bank Ltd., Herrengasse 12, FL-9490 Vaduz, Liechtenstein.

CYPRUS PAYING AGENT

EUROBANK CYPRUS LTD., 28, Spyrou Kyprianou Avenue, 1075 Nicosia, Cyprus.

LEGAL ADVISORS AS TO IRISH LAW

Dillon Eustace LLP, 33 Sir John Rogerson's Quay, Dublin 2, D02 XK09, Ireland.

LEGAL ADVISORS AS TO UNITED STATES LAW

Dechert LLP, 1900 K Street N.W., Washington, D.C. 20006, USA.

INDEPENDENT AUDITORS

PricewaterhouseCoopers
Chartered Accountants and Statutory
Audit Firm,
One Spencer Dock,
North Wall Quay,
Dublin 1,
D01 X9R7,
Ireland.

SECRETARY

Walkers Corporate Services (Ireland) Limited, The Exchange, George's Dock, Dublin D01 P2V6, Ireland.

SPONSORING BROKER

Dillon Eustace LLP, 33 Sir John Rogerson's Quay, Dublin 2, D02 XK09, Ireland.

REGISTERED OFFICE

PIMCO Funds: Global Investors Series plc, 78 Sir John Rogerson's Quay, Dublin 2, D02 HD32, Ireland.

DIRECTORS OF THE COMPANY AND THE MANAGER

V. Mangala Ananthanarayanan¹ (India) Ryan P. Blute¹ (USA) Craig A. Dawson¹ (USA) David M. Kennedy (Independent Director) (Ireland) Frances Ruane (Independent Director) (Ireland)

The Prospectus, supplements to the Prospectus, Memorandum & Articles of Association, the Key Information Documents, annual and semiannual reports are available free of charge from the representative or agent of each jurisdiction.

Shareholders may obtain a copy of the list of changes in the portfolio during the financial year ended 31 December 2023, free of charge, at the Depositary or Paying Agents, at the Paying and Information Agent in Germany and from the Swiss Representative.

¹ Employed by PIMCO.

PIMCO Europe Ltd (Company No. 2604517) is authorised and regulated by the Financial Conduct Authority (12 Endeavour Square, London E20 1JN) in the UK. The services provided by PIMCO Europe Ltd are not available to retail investors, who should not rely on this communication but contact their financial adviser.

PIMCO Europe GmbH (Company No. 192083, Seidlstr. 24-24a, 80335 Munich, Germany), PIMCO Europe GmbH Italian Branch (Company No. 10005170963), PIMCO Europe GmbH Irish Branch (Company No. 909462), PIMCO Europe GmbH UK Branch (Company No. 2604517) and PIMCO Europe GmbH Spanish Branch (N.I.F. W2765338E) are authorised and regulated by the German Federal Financial Supervisory Authority (BaFin) (Marie- Curie-Str. 24-28, 60439 Frankfurt am Main) in Germany in accordance with Section 15 of the German Securities Institutions Act (WpIG). The Italian Branch, Irish Branch, UK Branch and Spanish Branch are additionally supervised by: (1) Italian Branch: the Commissione Nazionale per le Società e la Borsa (CONSOB) in accordance with Article 27 of the Italian Consolidated Financial Act; (2) Irish Branch: the Central Bank of Ireland in accordance with Regulation 43 of the European Union (Markets in Financial Instruments) Regulations 2017, as amended; (3) UK Branch: the Financial Conduct Authority; and (4) Spanish Branch: the Comisión Nacional del Mercado de Valores (CNMV) in accordance with obligations stipulated in articles 168 and 203 to 224, as well as obligations contained in Tile V, Section I of the Law on the Securities Market (LSM) and in articles 111, 114 and 117 of Royal Decree 217/2008, respectively. The services provided by PIMCO Europe GmbH are available only to professional clients as defined in Section 67 para. 2 German Securities Trading Act (WpHG). They are not available to individual investors, who should not rely on this communication.

PIMCO (Schweiz) GmbH (registered in Switzerland, Company No. CH-020.4.038.582-2). The services provided by PIMCO (Schweiz) GmbH are not available to retail investors, who should not rely on this communication but contact their financial adviser.